



# QUARTERLY STATEMENT

As of June 30, 2017

of the Condition and Affairs of the

## AFFILIATED FM INSURANCE COMPANY

NAIC Group Code.....0065, 0065 (Current Period) (Prior Period)	NAIC Company Code..... 10014	Employer's ID Number..... 05-0254496
Organized under the Laws of RI Incorporated/Organized..... May 6, 1949	State of Domicile or Port of Entry RI Commenced Business..... June 1, 1950	Country of Domicile US
Statutory Home Office	270 Central Avenue..... Johnston ..... RI ..... US ..... 02919-4949 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	270 Central Avenue..... Johnston ..... RI ..... US ..... 02919-4949 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	401-275-3000 <i>(Area Code) (Telephone Number)</i>
Mail Address	P.O. Box 7500..... Johnston ..... RI ..... US ..... 02919-0750 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	270 Central Avenue..... Johnston ..... RI ..... US ..... 02919-4949 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	401-275-3000 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.fmglobal.com	
Statutory Statement Contact	Jeffrey Black <i>(Name)</i> jeffrey.black@fmglobal.com <i>(E-Mail Address)</i>	401-415-1559 <i>(Area Code) (Telephone Number) (Extension)</i> 401-946-8306 <i>(Fax Number)</i>

### OFFICERS

Name	Title	Name	Title
1. Thomas Alan Lawson	President & Chief Executive Officer	2. Jonathan Irving Mishara	Senior Vice President & Secretary
3. Theresa Ann Molloy	Vice President & Controller	4. Joy Kirsten Cave	Vice President & Treasurer

### OTHER

Bret Nils Ahnell	Executive Vice President	Kevin Scott Ingram	Senior Vice President
Jonathan William Hall	Chief Operating Officer	Christopher Johnson	Executive Vice President
Paul Edward LaFleche	Senior Vice President	Jeanne Ruth Lieb	Senior Vice President
Jonathan Irving Mishara	Senior Vice President	Enzo Rebula	Senior Vice President
Michael Robert Turner	Executive Vice President		

### DIRECTORS OR TRUSTEES

Frank Thomas Connor	Colin Richard Day	Daniel Lee Knotts	Thomas Alan Lawson
John Anderson Luke Jr	Gracia Catherine Martore	Christine Mary McCarthy	Stuart Blain Parker
Edward Joseph Rapp	Shivan Sivaswamy Subramaniam	Israel Ruiz	Michel Giannuzzi

State of..... Rhode Island  
County of..... Providence

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.

_____ (Signature) Thomas Alan Lawson _____ 1. (Printed Name) _____ President & Chief Executive Officer _____ (Title)	_____ (Signature) Jonathan Irving Mishara _____ 2. (Printed Name) _____ Senior Vice President & Secretary _____ (Title)	_____ (Signature) Theresa Ann Molloy _____ 3. (Printed Name) _____ Vice President & Controller _____ (Title)
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Subscribed and sworn to before me  
This 10th day of August 2017  
John A. Soares III Notary Public  
Expires July 5, 2021

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

## ASSETS

	Current Statement Date			4
	1	2	3	December 31 Prior Year Net Admitted Assets
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	1,402,662,702		1,402,662,702	1,393,460,344
2. Stocks:				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....	1,164,739,527		1,164,739,527	1,060,569,866
3. Mortgage loans on real estate:				
3.1 First liens.....			0	
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....42,654,799), cash equivalents (\$.....18,991,000) and short-term investments (\$.....134,048,201).....	195,694,000		195,694,000	190,101,714
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....			0	
9. Receivables for securities.....	6,626,577		6,626,577	80,531
10. Securities lending reinvested collateral assets.....	32,360,522		32,360,522	26,468,450
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	2,802,083,328	0	2,802,083,328	2,670,680,905
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	11,376,737		11,376,737	11,832,460
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	181,005,741	7,934,194	173,071,547	130,762,771
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....			0	
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	63,825,845		63,825,845	102,301,637
16.2 Funds held by or deposited with reinsured companies.....	7,599,997		7,599,997	13,398
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
18.2 Net deferred tax asset.....			0	
19. Guaranty funds receivable or on deposit.....	42,354		42,354	50,480
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....			0	67,443,297
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	4,752,784	0	4,752,784	9,798,052
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	3,070,686,786	7,934,194	3,062,752,592	2,992,883,000
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	3,070,686,786	7,934,194	3,062,752,592	2,992,883,000

### DETAILS OF WRITE-INS

1101.....			0	
1102.....			0	
1103.....			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Accounts Receivable State Tax Refunds.....	1,098,198		1,098,198	1,120,415
2502. Cash Clearing Accounts.....	3,301,323		3,301,323	8,327,637
2503. Equities and Deposits in Pools and Associations.....	350,000		350,000	350,000
2598. Summary of remaining write-ins for Line 25 from overflow page.....	3,263	0	3,263	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	4,752,784	0	4,752,784	9,798,052

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....134,182,595).....	498,492,681	577,612,530
2. Reinsurance payable on paid losses and loss adjustment expenses.....	383,272	12,025,121
3. Loss adjustment expenses.....	65,506,348	66,308,751
4. Commissions payable, contingent commissions and other similar charges.....		
5. Other expenses (excluding taxes, licenses and fees).....	273,922	387,967
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	3,821,188	5,836,860
7.1 Current federal and foreign income taxes (including \$.....11,981,788 on realized capital gains (losses)).....	46,012,363	31,124,845
7.2 Net deferred tax liability.....	118,298,000	93,960,000
8. Borrowed money \$.....0 and interest thereon \$.....0.....		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....45,533,251 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).....	353,474,932	368,169,765
10. Advance premium.....	70,000	130,259
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....	243,757	229,071
12. Ceded reinsurance premiums payable (net of ceding commissions).....	106,473,163	103,303,578
13. Funds held by company under reinsurance treaties.....		
14. Amounts withheld or retained by company for account of others.....	517,108	530,747
15. Remittances and items not allocated.....	2,259,332	4,648,935
16. Provision for reinsurance (including \$.....0 certified).....	4,536,989	4,536,989
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	50,885,102	54,452,847
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	30,562,762	
20. Derivatives.....		
21. Payable for securities.....	17,161,220	7,967,347
22. Payable for securities lending.....	32,360,522	26,468,450
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	15,702,993	16,537,173
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	1,347,035,654	1,374,231,235
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	1,347,035,654	1,374,231,235
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....	4,000,000	4,000,000
31. Preferred capital stock.....	7,250,000	7,250,000
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....		
34. Gross paid in and contributed surplus.....	270,210,661	270,210,661
35. Unassigned funds (surplus).....	1,434,256,277	1,337,191,104
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	1,715,716,938	1,618,651,765
38. Totals (Page 2, Line 28, Col. 3).....	3,062,752,592	2,992,883,000

**DETAILS OF WRITE-INS**

2501. Miscellaneous Accounts Payable.....	15,702,993	16,537,173
2502. ....		
2503. ....		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	15,702,993	16,537,173
2901. ....		
2902. ....		
2903. ....		
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).....	0	0
3201. ....		
3202. ....		
3203. ....		
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

## STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$....384,531,911).....	405,204,780	399,455,184	807,404,204
1.2 Assumed..... (written \$....19,295,564).....	18,562,419	16,243,196	33,396,459
1.3 Ceded..... (written \$....194,053,607).....	199,298,497	207,680,122	419,342,661
1.4 Net..... (written \$....209,773,868).....	224,468,702	208,018,258	421,458,002
DEDUCTIONS:			
2. Losses incurred (current accident year \$....162,651,751):			
2.1 Direct.....	193,190,799	443,700,144	639,094,588
2.2 Assumed.....	169,772	14,566,348	23,417,744
2.3 Ceded.....	47,746,791	324,430,199	436,483,827
2.4 Net.....	145,613,780	133,836,293	226,028,505
3. Loss adjustment expenses incurred.....	5,531,186	7,946,370	13,863,054
4. Other underwriting expenses incurred.....	63,417,204	56,613,352	113,332,230
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	214,562,170	198,396,015	353,223,789
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	9,906,532	9,622,243	68,234,213
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	28,164,296	26,799,215	53,358,323
10. Net realized capital gains (losses) less capital gains tax of \$....15,797,000.....	29,336,394	(3,093,279)	428,589
11. Net investment gain (loss) (Lines 9 + 10).....	57,500,690	23,705,936	53,786,912
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$....22,123).....	(22,123)	23,339	99,559
13. Finance and service charges not included in premiums.....			
14. Aggregate write-ins for miscellaneous income.....	85,844	1,250	(234,749)
15. Total other income (Lines 12 through 14).....	63,721	24,589	(135,190)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	67,470,943	33,352,768	121,885,935
17. Dividends to policyholders.....	234,693	224,887	457,523
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).....	67,236,250	33,127,881	121,428,412
19. Federal and foreign income taxes incurred.....	6,105,420	6,959,371	38,011,671
20. Net income (Line 18 minus Line 19) (to Line 22).....	61,130,830	26,168,510	83,416,741
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	1,618,651,765	1,479,589,281	1,479,589,281
22. Net income (from Line 20).....	61,130,830	26,168,510	83,416,741
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$....21,633,000.....	38,036,757	13,076,188	59,995,530
25. Change in net unrealized foreign exchange capital gain (loss).....	5,446,370	6,620,672	(3,007,376)
26. Change in net deferred income tax.....	(2,705,000)	(4,515,000)	646,000
27. Change in nonadmitted assets.....	(4,590,034)	(101,622)	(2,189,247)
28. Change in provision for reinsurance.....	(0)	(0)	708,336
29. Change in surplus notes.....			
30. Surplus (contributed to) withdrawn from protected cells.....			
31. Cumulative effect of changes in accounting principles.....			
32. Capital changes:			
32.1 Paid in.....			
32.2 Transferred from surplus (Stock Dividend).....			
32.3 Transferred to surplus.....			
33. Surplus adjustments:			
33.1 Paid in.....			
33.2 Transferred to capital (Stock Dividend).....			
33.3 Transferred from capital.....			
34. Net remittances from or (to) Home Office.....			
35. Dividends to stockholders.....	(253,750)	(253,750)	(507,500)
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	97,065,173	40,994,998	139,062,484
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	1,715,716,938	1,520,584,279	1,618,651,765

## DETAILS OF WRITE-INS

0501. ....			
0502. ....			
0503. ....			
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. Balances (charged off) / recovered.....	(20,576)	(2,949)	60,819
1402. Gain (Loss) on foreign exchange.....	106,400	4,179	(295,668)
1403. Miscellaneous income.....	20	20	100
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	85,844	1,250	(234,749)
3701. ....			
3702. ....			
3703. ....			
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

Statement for June 30, 2017 of the **AFFILIATED FM INSURANCE COMPANY**  
**CASH FLOW**

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	165,984,385	143,748,545	415,759,685
2. Net investment income.....	32,804,069	26,564,493	56,122,837
3. Miscellaneous income.....	63,721	24,589	(135,192)
4. Total (Lines 1 through 3).....	198,852,175	170,337,627	471,747,330
5. Benefit and loss related payments.....	204,701,310	145,826,128	64,102,061
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	71,872,384	67,742,143	115,455,639
8. Dividends paid to policyholders.....	220,007	208,737	447,941
9. Federal and foreign income taxes paid (recovered) net of \$.0 tax on capital gains (losses).....	7,014,902	5,944,636	54,013,600
10. Total (Lines 5 through 9).....	283,808,603	219,721,644	234,019,241
11. Net cash from operations (Line 4 minus Line 10).....	(84,956,428)	(49,384,017)	237,728,089
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	239,773,678	152,852,764	374,241,074
12.2 Stocks.....	175,821,888	92,399,522	200,372,565
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	7,632	(5,644)	3,966
12.7 Miscellaneous proceeds.....	9,193,873	6,228,934	7,957,399
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	424,797,071	251,475,576	582,575,004
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	249,880,953	129,954,053	463,405,396
13.2 Stocks.....	176,596,537	119,355,425	263,558,669
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....	6,546,046	16,651,498	
13.7 Total investments acquired (Lines 13.1 to 13.6).....	433,023,536	265,960,976	726,964,065
14. Net increase or (decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(8,226,465)	(14,485,400)	(144,389,061)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....	253,750	253,750	507,500
16.6 Other cash provided (applied).....	99,028,929	44,767,386	(33,177,356)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	98,775,179	44,513,636	(33,684,856)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	5,592,286	(19,355,781)	59,654,172
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	190,101,714	130,447,542	130,447,542
19.2 End of period (Line 18 plus Line 19.1).....	195,694,000	111,091,761	190,101,714

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001			
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**NOTES TO FINANCIAL STATEMENTS****NOTE 1 - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN****A. Accounting Practices (required NAIC disclosure regardless of whether there is any significant change)**

The accompanying financial statements of Affiliated FM Insurance Company ("Company") have been prepared on the basis of accounting practices prescribed or permitted by the Rhode Island Division of Insurance.

The state of Rhode Island requires insurance companies domiciled in the state of Rhode Island to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioner' (NAIC) *Accounting Practices and Procedures Manual* subject to any deviations prescribed or permitted by the Rhode Island Division of Insurance. The Company has no state prescribed or permitted practices.

The Company applies paragraph 5(a) of SSAP 23, rather than paragraph 5(b) of SSAP 23, with respect to the methodology for translating the Company's Canadian branch to USD. This is consistent with the methodology used in prior years, and a permitted practice has been approved by the State of Rhode Island. The total adjustment to convert the balance sheet to USD is \$50,885,102 which appears on line 17 - "Net adjustment in assets and liabilities due to foreign exchange rates", on page 3 - "Liabilities, Surplus and Other Funds" of the June 2017 quarterly statement. There is no net impact on surplus, and the effect on 2017 net income would be a decrease to net income in the amount of \$2,434,586 (which would be offset by a corresponding increase to surplus).

	SSAP #	F/S Page	F/S Line #	Current Period	2016
<b>NET INCOME</b>					
(1) AFFILIATED FM INSURANCE COMPANY state basis (Page 4, Line 20, Columns 1 & 2)	XXX	XXX	XXX	\$ 61,130,830	\$ 83,416,741
(2) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
(3) State Permitted Practice that is an increase/(decrease) from NAIC SAP Application of SSAP 23 regarding translating the Canadian branch to USD	23	3	17	2,434,586	6,815,488
(4) NAIC SAP (1 - 2 - 3 = 4)	XXX	XXX	XXX	\$ 58,696,244	\$ 76,601,253
<b>SURPLUS</b>					
(5) AFFILIATED FM INSURANCE COMPANY state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,715,716,938	\$ 1,618,651,765
(6) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
(7) State Permitted Practice that is an increase/(decrease) from NAIC SAP					
(8) NAIC SAP (5 - 6 - 7 = 8)	XXX	XXX	XXX	\$ 1,715,716,938	\$ 1,618,651,765

**B. Use of Estimates**

No significant changes

**C. Accounting Policy**

1 - 5. No significant changes

**6. (required NAIC disclosure regardless of whether there is any significant change)**

U.S. government agency loan-backed and structured securities are valued at amortized cost. Other loan-backed and structured securities are valued at either amortized cost or fair value, depending on many factors including: the type of underlying collateral, whether modeled by NAIC vendor, whether rated (by either NAIC approved rating organization or NAIC Securities Valuation Office), and relationship of amortized cost to par value and amortized cost to fair value.

7-13. No significant changes

**D. Going Concern (required NAIC disclosure regardless of whether there is any significant change)**

Based on its evaluation of relevant conditions and events, management has concluded that the Company will continue as a going concern.

**NOTE 2 - ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS**

No significant changes

**NOTE 3 - BUSINESS COMBINATIONS AND GOODWILL**

No significant changes

**NOTE 4 - DISCONTINUED OPERATIONS**

No significant changes

**NOTES TO FINANCIAL STATEMENTS****NOTE 5 – INVESTMENTS**

## A. Mortgage Loans

No significant changes

## B. Troubled Debt Restructuring for Creditors

No significant changes

## C. Reverse Mortgages

No significant changes

D. Loan-Backed and Structured Securities **(required NAIC disclosure regardless of whether there is any significant change)**

## (1) Description of Sources Used to Determine Prepayment Assumptions

Loan-backed bonds and structured securities are valued at amortized cost using the constant interest rate method, not including anticipated prepayment at the date of purchase. Loan-backed securities are valued using an effective yield based on current prepayment assumptions obtained from Bloomberg. Prepayment assumptions are reviewed periodically and updated in response to changes in market interest rates.

## (2) Other-Than-Temporary-Impairment (OTTI) Loss Recognized in the Aggregate - Not applicable

## (3) OTTI by CUSIP - Not applicable

## (4) Impaired Securities for Which OTTI Not Recognized

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	\$	439,472
	2. 12 Months or Longer	\$	70,036
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$	102,224,625
	2. 12 Months or Longer	\$	2,038,911

## (5) OTTI Additional Information

All loan-backed and structured securities in an unrealized loss position were reviewed to determine whether other-than-temporary impairments should be recognized. The Company asserts that it has the intent and ability to hold these securities long enough to allow the cost basis of these securities to be recovered. These conclusions are supported by a detailed analysis of the underlying credit and cash flows of each security. Unrealized losses are primarily attributable to credit spread widening and increased liquidity discounts. It is possible that the Company could recognize other-than-temporary impairments in the future on some of the securities, if future events, information and the passage of time causes it to conclude that declines in value are other-than temporary.

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

## (1) Policies Requiring Collateral

No significant changes

## (2) Collateral Pledged

No significant changes

## (3) Collateral Received

## a. Aggregate Amount of Cash Collateral Received

No significant changes

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged	\$	32,360,522
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**(required NAIC disclosure regardless of whether there is any significant change)**

## (4) Collateral Administered by an Affiliated Agent

No significant changes

## (5) Collateral Reinvestment

No significant changes

## (6) Collateral Not Permitted to Sell or Replege

No significant changes

## (7) Collateral Transactions Beyond One Year

No significant changes

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## NOTES TO FINANCIAL STATEMENTS

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### NOTE 5 – INVESTMENTS (continued from preceding page)

- F. Writedowns for Impairments of Real Estate, Real Estate Sales, Retail Land Sales Operations and Real Estate with Participating Mortgage Loan Features  
  
No significant changes
- G. Low Income Housing Tax Credits  
  
No significant changes
- H. Restricted Assets  
  
No significant changes
- I. Working Capital Finance Investments (**required NAIC disclosure regardless of whether there is any significant change**) - Not applicable
- J. Offsetting and Netting of Assets and Liabilities (**required NAIC disclosure regardless of whether there is any significant change**)  
  
Not applicable
- K. Structured Notes - Not applicable
- L. 5\* Securities - Not applicable

### NOTE 6 – JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant changes

### NOTE 7 – INVESTMENT INCOME

No significant changes

### NOTE 8 – DERIVATIVE INSTRUMENTS

No significant changes

### NOTE 9 – INCOME TAXES

No significant changes

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

No significant changes

### NOTE 11 – DEBT

- A. Debt  
  
No significant changes
- B. Federal Home Loan Bank Agreements (**required NAIC disclosure regardless of whether there is any significant change**) - Not applicable

### NOTE 12 – RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

- A. Defined Benefit Plan  
  
(1) - (3)  
  
No significant changes  
  
(4) Net Periodic Benefit Cost (**required NAIC disclosure regardless of whether there is any significant change**) - Not applicable  
  
(5) - (21)  
  
No significant changes
- B. Description of Investment Policies  
  
No significant changes



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## NOTES TO FINANCIAL STATEMENTS

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### NOTE 12 - RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS (continued from preceding page)

- C. Fair Value of Plan Assets  
No significant changes
- D. Rate of Return Assumptions  
No significant changes
- E. Defined Contribution Plans  
No significant changes
- F. Multiemployer Plans  
No significant changes
- G. Consolidated/Holding Company Plans  
No significant changes
- H. Postemployment Benefits and Compensated Absences  
No significant changes
- I. Impact of Medicare Modernization Act on Postretirement Benefits  
No significant changes

### NOTE 13 – CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

No significant changes

### NOTE 14 – LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant changes

### NOTE 15 – LEASES

No significant changes

### NOTE 16 – INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

No significant changes

### NOTE 17 – SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

- A. Transfers of Receivables Reported as Sales - Not applicable
- B. Transfer and Servicing of Financial Assets
  - (1) Loaned Securities  
No significant changes
  - (2) Servicing Asset and Liabilities (required NAIC disclosure regardless of whether there is any significant change) - Not applicable
  - (3) Servicing Assets and Liabilities Subsequently Measured at Fair Value - Not applicable
  - (4) Securitized Financial Assets that Transfer as a Sale (required NAIC disclosure regardless of whether there is any significant change)  
Not applicable
  - (5) Transfers of Financial Assets Accounted for as Secured Borrowing - Not applicable

**NOTES TO FINANCIAL STATEMENTS****NOTE 17 – SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES (continued from preceding page)**

(6) Transfers of Receivables with Recourse - Not applicable

(7) Repurchase Agreements - Not applicable

C. Wash Sales (required NAIC disclosure regardless of whether there is any significant change) - Not applicable

**NOTE 18 – GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE PORTION OF PARTIALLY INSURED PLANS**

No significant changes

**NOTE 19 – DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS**

No significant changes

**NOTE 20 – FAIR VALUE MEASUREMENTS (required NAIC disclosure regardless of whether there is any significant change)**

A. Inputs Used for Invested Assets Measured at Fair Value

(1) Fair Value Measurements at Reporting Date

Assets at Fair Value	Level 1	Level 2	Level 3	Total
Bonds	\$ -	\$ 1,313,475	\$ -	\$ 1,313,475
Common Stocks - Ind & Misc	\$ 1,105,038,127	\$ -	\$ -	\$ 1,105,038,127
Common Stocks - Mutal Funds	\$ 59,701,400	\$ -	\$ -	\$ 59,701,400
Short-term Investments	\$ 134,048,201	\$ -	\$ -	\$ 134,048,201
Total	\$ 1,298,787,728	\$ 1,313,475	\$ -	\$ 1,300,101,203

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

The Company has no assets measured at fair value in the Level 3 category.

(3) Policy on Transfers Into and Out of Level 3

At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred into or out of Level 3. The Company has no assets measured at fair value in the Level 3 category.

(4) Inputs and Techniques Used for Fair Value

The valuation techniques required by the Fair Value Measurements guidance (SSAP 100) are based upon observable and unobservable inputs. Observable inputs reflect market data obtained from independent sources, while unobservable inputs reflect market assumptions.

These two types of inputs create the following fair value hierarchy:

Level 1 Quoted prices for identical instruments in active markets

Level 2 Quoted prices for similar instruments in active markets; quoted prices for identical or similar instruments in markets that are not active; and model-derived valuations whose inputs are observable or whose significant value drivers are observable

Level 3 Significant inputs to the valuation model are unobservable

The Company retains independent pricing vendors to assist in valuing invested assets when the prices are not available from the SVO.

When available, the Company uses quoted market prices to determine the fair value of investment securities, and they are included in Level 1.

When quoted market prices are unavailable, the Company uses quotes from independent pricing vendors based on recent trading activity and other relevant information, including market interest rate curves, referenced credit spreads and estimated prepayment rates, where applicable. These investments are included in Level 2 and are primarily comprised of fixed income securities which are NAIC rated 3 or below.

In infrequent circumstances, the pricing is not available from the pricing vendor and is based on significant unobservable inputs. In those circumstances, the investment security is classified in Level 3. There are no Level 3 investments at reporting date.

**NOTES TO FINANCIAL STATEMENTS****NOTE 20 – FAIR VALUE MEASUREMENTS (required NAIC disclosure regardless of whether there is any significant change) (continued from preceding page)**

C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	\$ 1,426,217,910	\$ 1,402,662,702	\$ -	\$ 1,402,662,702	\$ -	\$ -
Common Stocks	\$ 1,164,739,527	\$ 1,164,739,527	\$ 1,164,739,527	\$ -	\$ -	\$ -
Cash, cash equivalents and short-term investments	\$ 195,694,000	\$ 195,694,000	\$ 195,694,000	\$ -	\$ -	\$ -
Securities Lending reinvested collateral assets	\$ 32,360,522	\$ 32,360,522	\$ 32,360,522	\$ -	\$ -	\$ -
Total	\$ 2,819,011,959	\$ 2,795,456,751	\$ 1,392,794,049	\$ 1,402,662,702	\$ -	\$ -

D. Not Practicable to Estimate Fair Value - Not applicable

**NOTE 21 – OTHER ITEMS**

No significant changes

**NOTE 22 – EVENTS SUBSEQUENT**

No significant changes

**NOTE 23 – REINSURANCE**

No significant changes

**NOTE 24 – RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION**

A- E. No significant changes

F. Risk Sharing Provisions of the Affordable Care Act - Not applicable

(required NAIC disclosure regardless of whether there is any significant change)

**NOTE 25 – CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES**

(required NAIC disclosure regardless of whether there is any significant change)

No significant changes

**NOTE 26 – INTERCOMPANY POOLING ARRANGEMENTS**

No significant changes

**NOTE 27 – STRUCTURED SETTLEMENTS**

No significant changes

**NOTE 28 – HEALTH CARE RECEIVABLES**

No significant changes

**NOTE 29 – PARTICIPATING POLICIES**

No significant changes

**NOTE 30 – PREMIUM DEFICIENCY RESERVES**

No significant changes

**NOTE 31 – HIGH DEDUCTIBLES**

No significant changes

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## NOTES TO FINANCIAL STATEMENTS

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### NOTE 32 – DISCOUNTING OF LIABILITIES FOR UNPAID LOSSES OR UNPAID LOSS ADJUSTMENT EXPENSES

No significant changes

### NOTE 33 – ASBESTOS/ENVIRONMENTAL RESERVES

No significant changes

### NOTE 34 – SUBSCRIBER SAVINGS ACCOUNTS

No significant changes

### NOTE 35 – MULTIPLE PERIL CROP INSURANCE

No significant changes

### NOTE 36 – FINANCIAL GUARANTY INSURANCE

A. Financial Guarantee Insurance Contracts

No significant changes

B. Schedule of Insured Financial Obligations at End of Period (**required NAIC disclosure regardless of whether there is any significant change**)

Not applicable

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [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? Yes [X] No [ ]  
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [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

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? Yes [ ] No [X] N/A [ ]  
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2017
- 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. 12/31/2012
- 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). 01/10/2014
- 6.4 By what department or departments?  
Rhode Island Division of Insurance
- 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 [ ] No [X]

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	0	0
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	0	0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 0	\$ 0
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: \$ 32,360,522

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 32,360,522

16.3 Total payable for securities lending reported on the liability page: \$ 32,360,522

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 [X] No [ ]

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
JP Morgan Worldwide Securities Services	383 Madison Avenue, New York, NY
RBC Investor Services	200 Bay Street, Toronto, Ontario, Canada

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)

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
Standish Mellon Asset Management	U
BMO Asset Management Inc	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
113972	Standish Mellon Asset Management	ME7YUCK4NF1W8VM8SP25	SEC	DS
	BMO Asset Management Inc	KT1X5Y238S91W0TNKJ87	OSC	NO

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 [ ] No [X]

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	0.000	0	0	0	0	0	0	0	0
<b>Total</b>	XXX	XXX	0	0	0	0	0	0	0	0

5.1 Operating Percentages:

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

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

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

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

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

**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
<b>U.S. Insurers</b>						
16573.....	47-2606709.....	Relsure Vermont, Inc.....	USA.....	Unauthorized....		
<b>All Other Insurers</b>						
.....	AA-5760058.....	MMG Insurance Singapore Pld Ltd.....	SGP.....	Unauthorized....		
.....	AA-5760061.....	Nemre Insurance PTE. LTD.....	SGP.....	Unauthorized....		
.....	AA-1120097.....	Neon Underwriting Limited.....	GBR.....	Authorized.....		
.....	AA-1370037.....	Recticel Re B.....	LUX.....	Unauthorized....		
.....	AA-5760059.....	Sire Insurance Pte. LTD.....	SGP.....	Unauthorized....		



**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.....	L	2,867,187	2,698,058	791,051	199,855	293,960	1,395,375
2. Alaska.....AK.....L.....	L	1,676,295	1,458,511	(141,905)	47,012	503,145	376,021
3. Arizona.....AZ.....L.....	L	2,729,671	3,575,110	5,303,593	836,668	5,269,598	3,124,986
4. Arkansas.....AR.....L.....	L	2,904,884	2,700,775	454,408	1,023,393	20,486	1,851,729
5. California.....CA.....L.....	L	46,616,860	48,359,534	13,103,780	12,924,235	21,766,402	28,108,861
6. Colorado.....CO.....L.....	L	7,252,023	6,346,680	3,917,106	599,336	17,542,066	3,767,552
7. Connecticut.....CT.....L.....	L	2,010,471	2,134,694	983,802	1,515,951	272,573	599,793
8. Delaware.....DE.....L.....	L	499,233	456,240	158,235	145,902	3,515	300,761
9. District of Columbia.....DC.....L.....	L	3,780,905	3,007,891	1,558,325	682,691	674,908	506,384
10. Florida.....FL.....L.....	L	13,335,524	13,735,227	1,129,130	1,185,484	2,472,943	2,879,330
11. Georgia.....GA.....L.....	L	8,380,749	7,067,928	2,661,939	2,651,821	7,019,938	3,172,817
12. Hawaii.....HI.....L.....	L	430,025	190,577	15,990	(319,379)	67,952	41,942
13. Idaho.....ID.....L.....	L	534,781	429,961	329,076	73,928	604,412	260,087
14. Illinois.....IL.....L.....	L	18,006,587	18,775,067	41,835,860	50,936,815	36,664,501	174,857,105
15. Indiana.....IN.....L.....	L	5,613,838	6,528,876	1,570,218	956,238	561,048	3,096,887
16. Iowa.....IA.....L.....	L	2,567,764	2,691,053	444,951	409,347	368,471	946,564
17. Kansas.....KS.....L.....	L	1,463,318	1,097,476	1,765,876	117,459	1,314,437	655,594
18. Kentucky.....KY.....L.....	L	2,708,630	2,493,459	377,849	1,628,711	1,160,223	490,127
19. Louisiana.....LA.....L.....	L	6,806,831	6,801,377	1,616,586	(160,723)	7,477,726	6,991,334
20. Maine.....ME.....L.....	L	512,995	594,233			614,490	
21. Maryland.....MD.....L.....	L	7,383,616	6,248,188	6,886,415	5,877,771	9,453,060	7,765,613
22. Massachusetts.....MA.....L.....	L	13,010,806	12,764,552	11,006,161	9,103,174	15,205,350	12,595,256
23. Michigan.....MI.....L.....	L	5,671,054	5,964,382	15,712,311	2,266,530	18,780,749	2,962,496
24. Minnesota.....MN.....L.....	L	5,847,520	5,839,523	2,791,396	1,470,516	3,370,703	4,448,687
25. Mississippi.....MS.....L.....	L	9,650,128	5,276,822	3,395,866	68,939	4,158,319	1,905,726
26. Missouri.....MO.....L.....	L	7,975,420	8,225,037	13,083,528	3,032,491	18,092,174	12,891,190
27. Montana.....MT.....L.....	L	1,495,052	1,746,536	1,901,479	2,603,409	439,829	1,934,867
28. Nebraska.....NE.....L.....	L	1,329,426	904,513	1,466,846	371,691	636,168	1,464,964
29. Nevada.....NV.....L.....	L	3,975,547	3,672,753	2,306,065	872,093	1,276,475	2,232,855
30. New Hampshire.....NH.....L.....	L	972,539	1,148,306	246,101	208,594	424,370	
31. New Jersey.....NJ.....L.....	L	7,761,730	8,183,202	4,719,301	5,513,444	108,606,536	48,169,055
32. New Mexico.....NM.....L.....	L	700,894	866,284	718,756	2,585,060	1,155,613	1,989,160
33. New York.....NY.....L.....	L	34,377,346	31,685,299	7,821,920	16,104,471	102,756,938	149,787,616
34. North Carolina.....NC.....L.....	L	6,114,753	5,491,218	2,909,803	2,241,158	2,811,559	613,908
35. North Dakota.....ND.....L.....	L	273,765	193,509	402,349	306,913	174,715	537,597
36. Ohio.....OH.....L.....	L	8,705,625	9,227,973	3,776,973	1,654,103	10,705,141	12,766,675
37. Oklahoma.....OK.....L.....	L	1,277,640	1,770,422	323,649	565,249	2,448,771	352,834
38. Oregon.....OR.....L.....	L	5,911,417	6,098,426	3,581,246	1,009,995	5,149,329	6,400,770
39. Pennsylvania.....PA.....L.....	L	7,548,378	6,972,048	4,965,390	824,581	5,589,544	2,715,722
40. Rhode Island.....RI.....L.....	L	1,571,919	1,699,400	1,342,022	1,230,230	6,316,594	4,063,618
41. South Carolina.....SC.....L.....	L	3,308,829	2,629,316	4,281,249	800,179	5,188,745	495,010
42. South Dakota.....SD.....L.....	L	384,529	416,401	371,247	1,421,625		
43. Tennessee.....TN.....L.....	L	7,472,291	6,935,893	1,131,638	1,386,055	5,306,873	3,060,207
44. Texas.....TX.....L.....	L	23,935,151	26,054,349	56,031,403	20,723,370	178,731,681	208,268,672
45. Utah.....UT.....L.....	L	5,637,956	5,474,394	3,045,005	363,566	3,423,846	633,452
46. Vermont.....VT.....L.....	L	262,038	145,002				76,894
47. Virginia.....VA.....L.....	L	3,358,202	3,313,486	1,597,148	4,452,466	4,536,200	4,993,064
48. Washington.....WA.....L.....	L	19,515,057	19,531,255	4,084,221	6,038,788	4,004,736	4,838,136
49. West Virginia.....WV.....L.....	L	258,972	190,245	27,218	98,889		
50. Wisconsin.....WI.....L.....	L	5,231,413	4,939,449	1,927,523	353,915	4,321,268	1,209,045
51. Wyoming.....WY.....L.....	L	349,074	332,092	14,665		24,555	
52. American Samoa.....AS.....N.....	N						
53. Guam.....GU.....L.....	L						
54. Puerto Rico.....PR.....L.....	L	71,770	160,198				
55. US Virgin Islands.....VI.....L.....	L	300	26,599				
56. Northern Mariana Islands.....MP.....L.....	L						
57. Canada.....CAN.....L.....	L	52,020,011	47,771,929	37,124,482	19,041,191	32,726,103	68,215,152
58. Aggregate Other Alien.....OT.....XXX.....	XXX	473,172	388,166	0	0	0	0
59. Totals.....(a).....55.....	(a) 55	384,531,911	373,429,894	276,869,246	188,045,201	660,488,738	800,811,492

**DETAILS OF WRITE-INS**

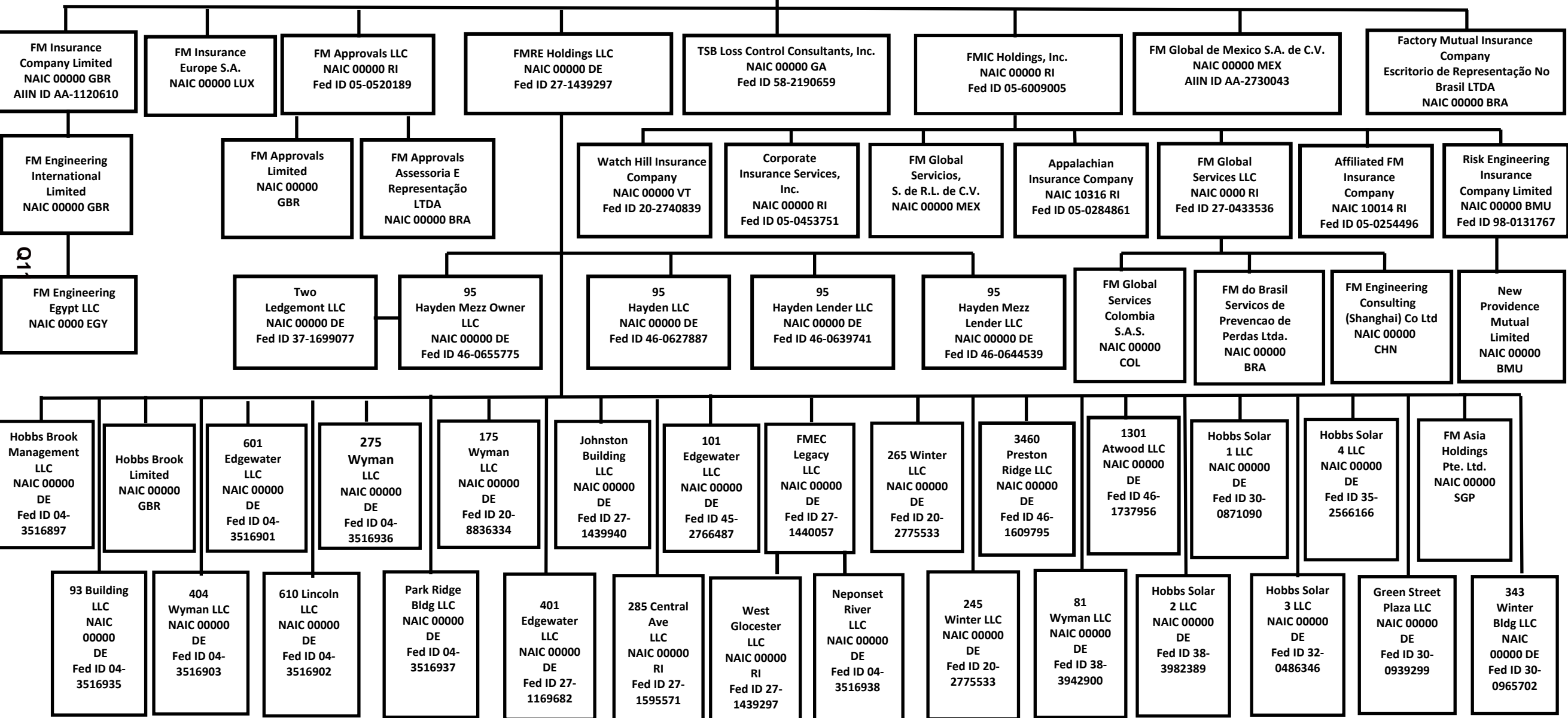
58001. AUS AUSTRALIA.....XXX.....	XXX	47	(106)				
58002. AUT AUSTRIA.....XXX.....	XXX	(2,173)	2,250				
58003. BGD BANGLADESH.....XXX.....	XXX	(3,390)	(13,275)				
58998. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....	XXX	478,688	399,297	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....	XXX	473,172	388,166	0	0	0	0

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

Organizational Chart  
June 30, 2017

**Policyholders**

**Factory Mutual Insurance Company**  
NAIC 21482 Fed ID 05-0316605 RI  
100% OWNERSHIP of all Subs



Q1

## SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
<b>Members</b>															
0065	Factory Mutual Insurance Company & its Affiliates...	21482...	05-0316605..				Factory Mutual Insurance Company.....	RI.....	UIP.....					..N.....	1..
0065	Factory Mutual Insurance Company & its Affiliates...	10014...	05-0254496..				Affiliated FM Insurance Company.....	RI.....	RE.....	FMIC Holdings, Inc.....	Ownership.....	100.000	Factory Mutual Insurance Company.....	..N.....	1..
0065	Factory Mutual Insurance Company & its Affiliates...	10316...	05-0284861..				Appalachian Insurance Company.....	RI.....	IA.....	FMIC Holdings, Inc.....	Ownership.....	100.000	Factory Mutual Insurance Company.....	..N.....	1..
0065	Factory Mutual Insurance Company & its Affiliates...	00000...	AA-1120610..				FM Insurance Company Limited.....	GBR.....	IA.....	Factory Mutual Insurance Company.....	Ownership.....	100.000	Factory Mutual Insurance Company.....	..Y.....	
0065	Factory Mutual Insurance Company & its Affiliates...	00000...	98-0131767..				Risk Engineering Insurance Company Limited.....	BMU.....	IA.....	FMIC Holdings, Inc.....	Ownership.....	100.000	Factory Mutual Insurance Company.....	..N.....	
0000	Factory Mutual Insurance Company & its Affiliates...	00000...					FM Insurance Europe S.A.....	LUX.....	IA.....	Factory Mutual Insurance Company.....	Ownership.....	100.000	Factory Mutual Insurance Company.....	..Y.....	
0065	Factory Mutual Insurance Company & its Affiliates...	00000...	AA-2730043..				FM Global de Mexico S.A. de C.V.....	MEX.....	IA.....	Factory Mutual Insurance Company.....	Ownership.....	100.000	Factory Mutual Insurance Company.....	..Y.....	
0065	Factory Mutual Insurance Company & its Affiliates...	00000...	20-2740839..				Watch Hill Insurance Company.....	VT.....	IA.....	FMIC Holdings, Inc.....	Ownership.....	100.000	Factory Mutual Insurance Company.....	..N.....	
0065	Factory Mutual Insurance Company & its Affiliates...	00000...	05-0453751..				Corporate Insurance Services, Inc.....	RI.....	NIA.....	FMIC Holdings, Inc.....	Ownership.....	100.000	Factory Mutual Insurance Company.....	..N.....	
0065	Factory Mutual Insurance Company & its Affiliates...	00000...					New Providence Mutual Limited.....	BMU.....	IA.....	Risk Engineering Insurance Company Limited..	Ownership.....	100.000	Factory Mutual Insurance Company.....	..N.....	
0065	Factory Mutual Insurance Company & its Affiliates...	00000...					Factory Mutual Insurance Company - Escritorio de Representação No Brasil LTDA.....	BRA.....	IA.....	Factory Mutual Insurance Company.....	Ownership.....	100.000	Factory Mutual Insurance Company.....	..Y.....	
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	05-0520189..				FM Approvals LLC.....	RI.....	NIA.....	Factory Mutual Insurance Company.....	Ownership.....	100.000	Factory Mutual Insurance Company.....	..N.....	
0000	Factory Mutual Insurance Company & its Affiliates...	00000...					FM Engineering International Limited.....	GBR.....	NIA.....	FM Insurance Company Limited.....	Ownership.....	100.000	Factory Mutual Insurance Company.....	..N.....	
0000	Factory Mutual Insurance Company & its Affiliates...	00000...					FM Engineering Consulting (Shanghai) Co. Ltd.....	CHN.....	NIA.....	FM Global Services LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company.....	..N.....	
0000	Factory Mutual Insurance Company & its Affiliates...	00000...					FM Approvals Limited.....	GBR.....	NIA.....	FM Approvals LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company.....	..N.....	
0000	Factory Mutual Insurance Company & its Affiliates...	00000...					FM Approvals Assessoria E Representação LTDA.....	BRA.....	NIA.....	FM Approvals LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company.....	..N.....	
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	27-1439297..				FMRE Holdings LLC.....	DE.....	NIA.....	Factory Mutual Insurance Company.....	Ownership.....	100.000	Factory Mutual Insurance Company.....	..N.....	
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	58-2190659..				TSB Loss Control Consultants, Inc.....	GA.....	NIA.....	Factory Mutual Insurance Company.....	Ownership.....	100.000	Factory Mutual Insurance Company.....	..Y.....	
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	05-6009005..				FMIC Holdings, Inc.....	RI.....	UDP.....	Factory Mutual Insurance Company.....	Ownership.....	100.000	Factory Mutual Insurance Company.....	..Y.....	
0000	Factory Mutual Insurance Company & its Affiliates...	00000...					FM Global Servicios, S.de R.L. de C.V.....	MEX.....	NIA.....	FMIC Holdings, Inc.....	Ownership.....	100.000	Factory Mutual Insurance Company.....	..N.....	
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	27-0433536..				FM Global Services LLC.....	RI.....	NIA.....	FMIC Holdings, Inc.....	Ownership.....	100.000	Factory Mutual Insurance Company.....	..N.....	
0000	Factory Mutual Insurance Company & its Affiliates...	00000...					FM do Brasil Servicios de Prevencao de Perdas LTDA.....	BRA.....	NIA.....	FM Global Services LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company.....	..N.....	
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	04-3516902..				610 Lincoln LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company.....	..N.....	
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	04-3516903..				404 Wyman LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company.....	..N.....	
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	04-3516936..				275 Wyman LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company.....	..N.....	
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	20-8836334..				175 Wyman LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company.....	..N.....	
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	04-3516937..				Park Ridge Building LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company.....	..N.....	
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	04-3516935..				93 Building LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company.....	..N.....	
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	20-2775533..				265 Winter LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company.....	..N.....	
0000	Factory Mutual Insurance Company & its Affiliates...	00000...					245 Winter LLC.....	DE.....	NIA.....	265 Winter LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company.....	..N.....	
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	27-1440057..				FMEC Legacy LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company.....	..N.....	
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	04-3516938..				Neponset River LLC.....	DE.....	NIA.....	FMEC Legacy LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company.....	..N.....	
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	27-1439297..				West Gloucester LLC.....	RI.....	NIA.....	FMEC Legacy LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company.....	..N.....	
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	04-3516901..				601 Edgewater LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company.....	..N.....	
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	27-1595571..				285 Central Avenue, LLC.....	RI.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company.....	..N.....	

Q12

## SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	04-3516897..	.....	.....	.....	Hobbs Brook Management LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company....	.....N.....	.....
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	.....	.....	.....	.....	Hobbs Brook Limited.....	GBR.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company....	.....N.....	.....
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	45-2766487..	.....	.....	.....	101 Edgewater LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company....	.....N.....	.....
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	27-1169682..	.....	.....	.....	401 Edgewater LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company....	.....N.....	.....
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	27-1439940..	.....	.....	.....	Johnston Building LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company....	.....N.....	.....
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	.....	.....	.....	.....	FM Global Services Colombia S.A.S.....	COL.....	NIA.....	FM Global Services LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company....	.....N.....	.....
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	37-1699077..	.....	.....	.....	Two Ledgemont LLC.....	DE.....	NIA.....	95 Hayden Mezz Owner LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company....	.....N.....	.....
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	46-0627887..	.....	.....	.....	95 Hayden LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company....	.....N.....	.....
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	46-0639741..	.....	.....	.....	95 Hayden Lender LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company....	.....N.....	.....
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	46-0655775..	.....	.....	.....	95 Hayden Mezz Owner LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company....	.....N.....	.....
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	46-0644539..	.....	.....	.....	95 Hayden Mezz Lender LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company....	.....N.....	.....
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	46-1609795..	.....	.....	.....	3460 Preston Ridge, LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company....	.....N.....	.....
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	46-1737956..	.....	.....	.....	1301 Atwood LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company....	.....N.....	.....
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	38-3942900..	.....	.....	.....	81 Wyman LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company....	.....N.....	.....
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	30-0871090..	.....	.....	.....	Hobbs Solar 1 LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company....	.....N.....	.....
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	38-3982389..	.....	.....	.....	Hobbs Solar 2 LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company....	.....N.....	.....
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	32-0486346..	.....	.....	.....	Hobbs Solar 3 LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company....	.....N.....	.....
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	.....	.....	.....	.....	FM Asia Holdings Pte. Ltd.....	SGP.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company....	.....N.....	.....
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	30-0939299..	.....	.....	.....	Green Street Plaza LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company....	.....N.....	.....
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	35-2566166..	.....	.....	.....	Hobbs Solar 4 LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company....	.....N.....	.....
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	.....	.....	.....	.....	FM Engineering Egypt LLC.....	EGY.....	NIA.....	FM Engineering International Limited.....	Ownership.....	100.000	Factory Mutual Insurance Company....	.....N.....	.....
0000	Factory Mutual Insurance Company & its Affiliates...	00000...	30-0965702..	.....	.....	.....	343 Winter Bldg LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	100.000	Factory Mutual Insurance Company....	.....N.....	.....

Q12.1

Aster	Explanation
1	Pool Participants: Factory Mutual Insurance Company (86%), Affiliated FM Insurance Company (12%), and Appalachian Insurance Company (2%).

**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.....	137,091,159	51,189,807	37.340	135.860
2. Allied lines.....	96,281,400	51,527,667	53.518	139.879
3. Farmowners multiple peril.....			0.000	
4. Homeowners multiple peril.....	1,015,728	370,389	36.465	65.917
5. Commercial multiple peril.....	39,790,530	8,921,343	22.421	262.228
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....	10,051,662	4,859,908	48.349	2.330
9. Inland marine.....	92,497,771	55,566,847	60.074	38.420
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....			0.000	
11.2. Medical professional liability - claims-made.....			0.000	
12. Earthquake.....			0.000	
13. Group accident and health.....			0.000	
14. Credit accident and health.....			0.000	
15. Other accident and health.....			0.000	
16. Workers' compensation.....	38		0.000	
17.1 Other liability-occurrence.....			0.000	
17.2 Other liability-claims made.....			0.000	
17.3 Excess workers' compensation.....			0.000	
18.1 Products liability-occurrence.....			0.000	
18.2 Products liability-claims made.....			0.000	
19.1, 19.2 Private passenger auto liability.....			0.000	
19.3, 19.4 Commercial auto liability.....			0.000	
21. Auto physical damage.....			0.000	
22. Aircraft (all perils).....			0.000	
23. Fidelity.....		(5,374)	0.000	
24. Surety.....			0.000	
26. Burglary and theft.....			0.000	
27. Boiler and machinery.....	28,476,492	20,760,214	72.903	20.807
28. Credit.....			0.000	
29. International.....			0.000	
30. Warranty.....			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	
35. Totals.....	405,204,780	193,190,799	47.677	111.076

**DETAILS OF WRITE-INS**

3401.....			0.000	
3402.....			0.000	
3403.....			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	

**PART 2 - DIRECT PREMIUMS WRITTEN**

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	75,564,104	127,701,856	123,755,029
2. Allied lines.....	55,871,174	93,777,753	69,372,561
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....	552,976	980,511	975,238
5. Commercial multiple peril.....	26,688,818	41,010,648	39,708,429
6. Mortgage guaranty.....			
8. Ocean marine.....	3,746,603	9,176,466	8,429,445
9. Inland marine.....	49,394,789	85,344,465	105,041,603
10. Financial guaranty.....			
11.1 Medical professional liability - occurrence.....			
11.2 Medical professional liability - claims made.....			
12. Earthquake.....			
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....			
16. Workers' compensation.....	17	31	41
17.1 Other liability-occurrence.....			
17.2 Other liability-claims made.....			
17.3 Excess workers' compensation.....			
18.1 Products liability-occurrence.....			
18.2 Products liability-claims made.....			
19.1 19.2 Private passenger auto liability.....			
19.3 19.4 Commercial auto liability.....			
21. Auto physical damage.....			
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....			
26. Burglary and theft.....			
27. Boiler and machinery.....	16,294,858	26,540,181	26,147,547
28. Credit.....			
29. International.....			
30. Warranty.....			
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.....	228,113,339	384,531,911	373,429,893

**DETAILS OF WRITE-INS**

3401.....			
3402.....			
3403.....			
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.....	31,972	142,242	174,214	9,923		9,923	9,730		139,373	149,103	(12,319)	(2,869)	(15,188)
2. 2015.....	27,283	13,036	40,319	20,885		20,885	11,032		11,802	22,834	4,634	(1,234)	3,400
3. Subtotals 2015 + Prior.....	59,255	155,278	214,533	30,808	0	30,808	20,762	0	151,175	171,937	(7,685)	(4,103)	(11,788)
4. 2016.....	362,220	67,168	429,388	176,231		176,231	186,223		57,585	243,808	234	(9,583)	(9,350)
5. Subtotals 2016 + Prior.....	421,475	222,446	643,921	207,038	0	207,038	206,985	0	208,760	415,745	(7,451)	(13,686)	(21,138)
6. 2017.....	XXX	XXX	XXX	XXX	24,025	24,025	XXX	136,939	11,315	148,254	XXX	XXX	XXX
7. Totals.....	421,475	222,446	643,921	207,038	24,025	231,064	206,985	136,939	220,075	563,999	(7,451)	(13,686)	(21,138)
8. Prior Year-End's Surplus As Regards Policyholders	1,618,652												
											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. ....(1.768)%	2. ....(6.153)%	3. ....(3.283)%
													Col. 13, Line 7 Line 8
													4. ....(1.306)%

Q14

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	<b>Response</b>
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
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?	NO

**Explanation:**

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

**Bar Code:**



Statement for June 30, 2017 of the **AFFILIATED FM INSURANCE COMPANY**  
**Overflow Page for Write-Ins**

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Miscellaneous Receivable.....	3,263		3,263	
2597. Summary of remaining write-ins for Line 25.....	3,263	0	3,263	0

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2904. ....		
2997. Summary of remaining write-ins for Line 29.....	0	0

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
3204. ....		
3297. Summary of remaining write-ins for Line 32.....	0	0

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

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
0504. ....			
0505. ....			
0597. Summary of remaining write-ins for Line 5.....	0	0	0

**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. BEL BELGIUM.....	XXX	96,782	1,115				
58005. KHM CAMBODIA.....	XXX	5,819					
58006. TWN CHINA - TAIWAN.....	XXX	266,182	216,727				
58007. COL COLOMBIA.....	XXX	8,633					
58008. FRA FRANCE.....	XXX	1,050	1,050				
58009. DEU GERMANY.....	XXX	6,540	3,299				
58010. GTM GUATEMALA.....	XXX	52					
58011. HKG HONG KONG.....	XXX	7,253	11,485				
58012. IND INDIA.....	XXX	2,750	2,621				
58013. ITA ITALY.....	XXX		351				
58014. JPN JAPAN.....	XXX	4,277	2,059				
58015. MYS MALAYSIA.....	XXX	(27,947)	(106)				
58016. MEX MEXICO.....	XXX	157	20,588				
58017. NLD NETHERLANDS.....	XXX	12	1,050				
58018. PHL PHILIPPINES.....	XXX	(19,193)	16,046				
58019. SGP SINGAPORE.....	XXX	(11,449)	750				
58020. SVK SLOVAK REPUBLIC.....	XXX	3,688	3,519				
58021. KOR SOUTH KOREA.....	XXX	(305)	2,501				
58022. ESP SPAIN.....	XXX	2,133					
58023. CHE SWITZERLAND.....	XXX		(1,836)				
58024. THA THAILAND.....	XXX	46	(106)				
58025. TUR TURKEY.....	XXX	1,000					
58026. GBR UNITED KINGDOM.....	XXX	12,526	13,529				
58027. VIE VIETNAM.....	XXX	118,682	104,655				
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	478,688	399,297	0	0	0	0



**AFFILIATED FM INSURANCE COMPANY  
SCHEDULE A - VERIFICATION**

Real Estate

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

NONE

**SCHEDULE B - VERIFICATION**

Mortgage Loans

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

NONE

**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.....	2,454,030,210	2,214,945,730
2. Cost of bonds and stocks acquired.....	426,477,490	726,964,065
3. Accrual of discount.....	480,153	915,817
4. Unrealized valuation increase (decrease).....	59,670,090	91,897,849
5. Total gain (loss) on disposals.....	45,125,429	9,424,312
6. Deduct consideration for bonds and stocks disposed of.....	415,595,566	574,613,637
7. Deduct amortization of premium.....	2,785,577	6,749,920
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		8,754,006
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,567,402,229	2,454,030,210
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	2,567,402,229	2,454,030,210

### SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity  
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a).....	1,254,081,151	130,817,848	133,741,768	(31,983)	1,254,081,151	1,251,125,248		1,243,202,528
2. NAIC 2 (a).....	162,752,227	18,755,847	11,704,321	(1,338,510)	162,752,227	168,465,243		150,457,664
3. NAIC 3 (a).....	2,073,213		1,131,086	1,121,084	2,073,213	2,063,211		749,691
4. NAIC 4 (a).....						0		
5. NAIC 5 (a).....						0		
6. NAIC 6 (a).....						0		
7. Total Bonds.....	1,418,906,591	149,573,695	146,577,175	(249,409)	1,418,906,591	1,421,653,702	0	1,394,409,883
<b>PREFERRED STOCK</b>								
8. NAIC 1.....						0		
9. NAIC 2.....						0		
10. NAIC 3.....						0		
11. NAIC 4.....						0		
12. NAIC 5.....						0		
13. NAIC 6.....						0		
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	1,418,906,591	149,573,695	146,577,175	(249,409)	1,418,906,591	1,421,653,702	0	1,394,409,883

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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 \$.....18,991,000; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

**SCHEDULE DA - PART 1**

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	134,048,201	XXX.....	134,033,853	358,720	

**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.....	134,671,144	39,309,005
2. Cost of short-term investments acquired.....	90,555,905	100,243,889
3. Accrual of discount.....		345,569
4. Unrealized valuation increase (decrease).....	(334)	14,681
5. Total gain (loss) on disposals.....	22,176	
6. Deduct consideration received on disposals.....	91,200,690	5,242,000
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	134,048,201	134,671,144
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	134,048,201	134,671,144

**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.....	949,539	3,947,578
2. Cost of cash equivalents acquired.....	63,149,020	66,529,068
3. Accrual of discount.....	41,249	11,961
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	(14,210)	(10,715)
6. Deduct consideration received on disposals.....	45,134,598	69,528,353
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	18,991,000	949,539
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	18,991,000	949,539

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

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

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

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

**Sch. BA - Pt. 2**  
**NONE**

**Sch. BA - Pt. 3**  
**NONE**

### SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Government</b>										
912828	P4	6		06/22/2017	BANK AMERICA MERRILL		2,882,461	3,000,000	17,238	1FE
912828	X7	0		05/22/2017	BARCLAYS		1,844,436	1,850,000	2,313	1FE
0599999	Total - Bonds - U.S. Government						4,726,897	4,850,000	19,551	XXX
<b>Bonds - All Other Government</b>										
11070T	AG	3		05/11/2017	VARIOUS		3,261,089	3,444,000	39,365	1FE
135087	A6	1		04/07/2017	RBC DEXIA		1,424,299	1,406,000	7,212	1FE
135087	B3	7		04/25/2017	VARIOUS		22,459,190	22,296,000	44,287	1FE
135087	B4	5		04/20/2017	VARIOUS		648,740	600,000	5,870	1FE
135087	C8	5		05/26/2017	NBCS SECURITY		1,264,107	1,236,000	5,393	1FE
135087	D3	5		06/15/2017	VARIOUS		1,198,833	1,038,000	1,645	1FE
135087	E5	9		05/25/2017	RBC DEXIA		468,778	470,000	869	1FE
135087	E6	7		05/15/2017	VARIOUS		7,017,432	7,033,000	41,574	1FE
135087	F2	5		06/09/2017	NATIONSBANK		308,264	310,000	669	1FE
135087	F5	8		06/12/2017	NBCS SEC		1,365,375	1,375,000	2,995	1FE
135087	F9	0		05/31/2017	VARIOUS		3,990,038	4,000,000	858	1FE
135087	G3	2		06/09/2017	T D SECURITIES		1,133,219	1,158,000	1,666	1FE
135087	G4	0		04/03/2017	HSBC		995,900	1,000,000	877	1FE
135087	YQ	1		06/12/2017	VARIOUS		1,401,791	1,027,000	6,892	1FE
135087	ZJ	6		06/07/2017	VARIOUS		402,217	368,000	360	1FE
135087	ZU	1		06/01/2017	SCOTIA		1,731,193	1,593,000	600	1FE
68323A	DZ	4		04/10/2017	T D SECURITIES		7,985,620	8,513,000	86,203	1FE
1099999	Total - Bonds - All Other Government						57,056,085	56,867,000	247,335	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>										
161036	NK	0		05/19/2017	BANK AMERICA MERRILL		945,285	825,000		1FE
38122N	YV	8		03/31/2017	JEFFERIES & CO		1,123,070	1,000,000		2FE
38122N	YZ	9		06/22/2017	BARCLAYS		1,192,230	1,000,000	3,611	2FE
38122N	ZA	3		06/07/2017	USB SECURITIES		1,205,100	1,000,000	1,528	2FE
592647	EE	7		06/07/2017	RBC CAP		1,226,480	1,000,000		1FE
64577B	KL	7		03/29/2017	MESIROW		576,450	550,000	8,663	2FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						6,268,615	5,375,000	13,802	XXX
<b>Bonds - Industrial and Miscellaneous</b>										
023135	AN	6		06/22/2017	MK TAXES SYS		539,050	500,000	1,161	1FE
02582J	HE	3		04/18/2017	BARCLAYS		6,998,703	7,000,000		1FE
03524B	AG	1		05/09/2017	MILLER TABAK		1,449,638	1,450,000		1FE
03524B	AH	9		05/09/2017	MILLER TABAK		840,000	840,000		1FE
172967	KY	6		06/23/2017	USBCORP		489,825	500,000	2,978	2FE
20030N	BR	1		06/22/2017	MK TAXES SYS		507,925	500,000	4,431	1FE
25179M	AV	5		06/22/2017	JP MORGAN		565,335	500,000	975	2FE
26875P	AP	6		06/22/2017	MORGAN STANLEY		530,460	500,000	9,338	2FE
36164Q	6M	5		06/08/2017	MORGAN STANLEY		313,524	300,000	787	1FE
43811B	AD	6		06/20/2017	CITIGROUP		2,999,750	3,000,000		1FE
46625H	RV	4		06/22/2017	NOMURA		974,190	1,000,000	7,047	1FE
61744Y	AH	1		05/16/2017	MORGAN STANLEY		997,910	1,000,000		1FE
655844	BT	4		05/22/2017	WELLS FARGO		998,470	1,000,000		2FE
69353R	FC	7		05/16/2017	JP MORGAN		1,997,740	2,000,000		1FE
713448	DQ	8		05/01/2017	RBC DEXIA		1,471,043	1,472,000		1FE

QE04

### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
760759 AR 1	REPUBLIC SVCS INC.....		06/23/2017.....	DEUTSCHE BANK.....		496,625	500,000	7,129	2FE.....
89236T DP 7	TOYOTA MOTOR CREDIT.....		06/23/2017.....	MK TAXES SYS.....		507,700	500,000	6,103	1FE.....
92938V AQ 8	WF-RBS COMMERCIAL MORTGAGE TRUST.....		04/28/2017.....	WELLS FARGO.....		1,070,430	1,000,000	228	1FE.....
94974B EV 8	WELLS FARGO CO MTN BE.....		05/10/2017.....	WELLS FARGO.....		1,618,800	1,500,000	8,433	1FE.....
94989T AZ 7	WELLS FARGO COMMERCIAL MORTGAGE TRUST.....		04/28/2017.....	WELLS FARGO.....		2,110,391	2,000,000	427	1FE.....
00206R DW 9	AT & T INC.....		05/17/2017.....	T D SECURITES.....		927,944	928,000		2FE.....
00206R DY 5	AT & T INC.....		05/17/2017.....	T D SECURITES.....		1,252,917	1,261,000		2FE.....
00889Y AA 9	AIMCO REALTY INVESTORS.....		06/21/2017.....	RBC DEXIA.....		526,000	526,000		1FE.....
13638Z DB 8	CANADIAN NATL RESOURCES.....		05/23/2017.....	RBC DEXIA.....		1,999,540	2,000,000		2FE.....
25675T AG 2	DOLLARAMA INC.....		05/04/2017.....	WEEDEN & CO.....		775,000	775,000		2FE.....
29251Z BC 0	ENBRIDGE INC.....		06/06/2017.....	T D SECURITES.....		912,669	875,000	2,299	2FE.....
34527A BL 3	FORD CR CDA LTD.....		06/15/2017.....	VARIOUS.....		786,384	781,000	2,307	2FE.....
38141G VY 7	GOLDMAN SACHS GROUP INC.....		04/19/2017.....	RBC DEXIA.....		2,000,000	2,000,000		1FE.....
45834Z AN 9	INTER PIPELINE LTD.....		04/12/2017.....	RBC DEXIA.....		223,148	222,000	571	2FE.....
45834Z AQ 2	INTER PIPELINE LTD.....		04/12/2017.....	WEEDEN & CO.....		1,000,000	1,000,000		2FE.....
633067 4V 2	NATIONAL BNAK OF CANADA.....		03/28/2017.....	NBCS SECURITY.....		2,250,000	2,250,000		1FE.....
663307 AL 0	NORTH WEST REDWATER.....		05/16/2017.....	RBC DEXIA.....		1,209,834	1,213,000		2FE.....
663307 AM 8	NORTH WEST REDWATER.....		05/16/2017.....	RBC DEXIA.....		1,720,846	1,722,000		2FE.....
766910 BC 6	RIOCAN REIT.....		04/05/2017.....	T D SECURITIES.....		770,000	770,000		2FE.....
80310Z AD 1	SAPUTO INC MEDIUM TE.....		06/07/2017.....	RBC DEXIA.....		824,000	824,000		1FE.....
822582 BT 8	SHELL INTERNATIONAL.....	D	06/23/2017.....	MK TAXES SYS.....		496,810	500,000	1,917	1FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					45,152,601	44,709,000	56,131	XXX.....
8399997	Total - Bonds - Part 3.....					113,204,198	111,801,000	336,819	XXX.....
8399999	Total - Bonds.....					113,204,198	111,801,000	336,819	XXX.....

QE04.1

**Common Stocks - Industrial and Miscellaneous**

015351 10 9	ALEXION PHARMACEUTICALS I.....		06/07/2017.....	VARIOUS.....	100,000.000	9,896,605	XXX		L.....
032654 10 5	ANALOG DEVICES.....		05/17/2017.....	BONY.....	100,000.000	7,795,350	XXX		L.....
053332 10 2	AUTOZONE INC.....		04/20/2017.....	VARIOUS.....	4,000.000	2,809,882	XXX		L.....
126650 10 0	CVS CORP.....		05/02/2017.....	BONY.....	25,000.000	1,996,995	XXX		L.....
172967 42 4	CITIGROUP INC.....		04/18/2017.....	BONY.....	30,000.000	1,756,503	XXX		L.....
28176E 10 8	EDWARDS LIFESCIENCES CORP.....		05/17/2017.....	VARIOUS.....	90,000.000	9,076,179	XXX		L.....
31428X 10 6	FEDEX CORP.....		05/17/2017.....	VARIOUS.....	65,000.000	12,374,156	XXX		L.....
375558 10 3	GILEAD SCIENCES.....		03/30/2017.....	JP MORGAN.....	70,000.000	4,721,423	XXX		L.....
38141G 10 4	GOLDMAN SACHS GROUP INC.....		04/18/2017.....	BONY.....	8,000.000	1,710,316	XXX		L.....
438516 10 6	HONEYWELL INTL INC.....		03/30/2017.....	BONY.....	20,000.000	2,506,600	XXX		L.....
46625H 10 0	JP MORGAN CHASE & CO.....		05/17/2017.....	BONY.....	60,000.000	5,064,222	XXX		L.....
717081 10 3	PFIZER INC.....		05/16/2017.....	BONY.....	60,000.000	1,953,516	XXX		L.....
806857 10 8	SCHLUMBERGER LTD.....		04/21/2017.....	HOWARD W.....	20,000.000	1,482,978	XXX		L.....
848574 10 9	SPIRIT AEROSYSTEMS HLDGS.....		05/16/2017.....	BONY.....	40,000.000	2,160,964	XXX		L.....
872540 10 9	TJX COMPANIES INC.....		05/16/2017.....	VARIOUS.....	30,000.000	2,208,048	XXX		L.....
949746 10 1	WELLS FARGO & CO NEW.....		05/11/2017.....	BONY.....	70,000.000	3,733,506	XXX		L.....
G0177J 10 8	ALLERGAN PLC.....		05/10/2017.....	BONY.....	10,000.000	2,311,545	XXX		L.....
G48833 10 0	WEATHERFORD INTERNATIONAL.....		06/08/2017.....	VARIOUS.....	300,000.000	1,443,750	XXX		L.....
N59465 10 9	MYLAN NV.....		05/11/2017.....	BONY.....	100,000.000	3,867,870	XXX		L.....
G1151C 10 1	ACCENTURE LTD BERMUDA.....	C	06/22/2017.....	BONY.....	50,000.000	6,028,750	XXX		L.....
Y09827 10 9	BROADCOM LTD.....	C	04/12/2017.....	BONY.....	8,000.000	1,679,563	XXX		L.....



### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
9099999	Total - Common Stocks - Industrial and Miscellaneous					86,578,721	XXX	0	XXX
9799997	Total - Common Stocks - Part 3					86,578,721	XXX	0	XXX
9799999	Total - Common Stocks					86,578,721	XXX	0	XXX
9899999	Total - Preferred and Common Stocks					86,578,721	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks					199,782,919	XXX	336,819	XXX

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

QE04.2

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22														
										11	12	13	14	15																					
CUSIP Identification	Description	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)														
<b>Bonds - U.S. Government</b>																																			
36207K	WC 0		06/01/2017	GOVT NATL MTGE ASSN.....		417	417	415	417				0		417			0	13	09/15/2029	1														
0599999	Total - Bonds - U.S. Government.....																			417	0	0	0	417	0	0	13	XXX	XXX						
<b>Bonds - All Other Government</b>																																			
135087	A6 1		05/18/2017	CANADA GOVT.....		2,306,211	2,257,000	2,332,650	1,988,691		(4,088)		(4,088)		2,326,914		(20,703)	(20,703)	15,872	06/01/2023	1FE														
135087	B4 5		06/21/2017	CANADA GOVERNMENT.....		529,127	490,000	530,082		(915)		(915)		529,167		(41)	(41)	6,964	06/01/2024	1FE															
135087	D9 2		06/15/2017	CANADA GOVT.....		833,498	822,000	836,843	763,449		(2,131)		(2,131)		834,564		(1,066)	(1,066)	9,915	03/01/2020	1FE														
135087	F2 5		06/07/2017	CANADA GOVT.....		1,588,647	1,599,000	1,589,100	1,589,269		877		877		1,590,146		(1,499)	(1,499)	8,377	03/01/2021	1FE														
135087	F3 3		04/25/2017	CANADA GOVERNMENT.....		22,474,112	22,570,000	22,443,749	1,090,732		25,454		25,454		22,471,570		2,542	2,542	27,517	05/01/2018	1FE														
135087	G4 0		06/06/2017	CANADA GOVT.....		3,488,175	3,500,000	3,484,050		1,625		1,625		3,485,675		2,500	2,500	4,702	02/01/2019	1FE															
135087	XG 4		05/18/2017	CANADA GOVT.....		484,001	315,000	500,378	485,571		(3,494)		(3,494)		482,077		1,924	1,924	8,634	06/01/2033	1FE														
135087	YL 2		05/11/2017	CANADA GOVT.....		4,015,202	3,870,000	4,124,356	4,072,583		(53,473)		(53,473)		4,019,110		(3,908)	(3,908)	74,802	06/01/2018	1FE														
135087	YZ 1		03/28/2017	CANADA GOVERNMENT.....		3,898,375	3,605,000	3,910,497		(17,214)		(17,214)		3,893,282		5,093	5,093	41,482	06/01/2020	1FE															
135087	ZS 6		05/17/2017	CANADA GOVT.....		1,326,666	1,044,000	1,271,758	1,263,390		(2,001)		(2,001)		1,261,388		65,278	65,278	17,050	12/01/2045	1FE														
651333	FT 8		05/11/2017	PROVINCE OF NEWFOUNDLAND.....		3,594,434	3,727,000	3,704,563	3,704,913		262		262		3,705,176		(110,741)	(110,741)	71,267	10/17/2046	1FE														
68323A	CY 8		04/10/2017	ONTARIO PROV.....		8,294,058	8,700,000	8,148,067	8,161,615		3,243		3,243		8,164,858		129,200	129,200	91,243	12/02/2046	1FE														
1099999	Total - Bonds - All Other Government.....																			52,832,506	52,499,000	52,876,093	23,120,213	0	(51,855)	0	(51,855)	0	52,763,927	0	68,579	68,579	377,825	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																																			
167736	E2 9		06/19/2017	CHICAGO ILL WTR REV.....		795,109	700,000	837,713	830,996		(5,537)		(5,537)		825,459		(30,350)	(30,350)	22,458	11/01/2028	1FE														
3128H6	MY 7		06/01/2017	FHLMC PC.....		29,381	29,381	29,899	29,417		(37)		(37)		29,381		0	0	558	08/01/2018	1														
3128K7	U5 5		06/01/2017	FHLMC PC.....		10,899	10,899	10,417	10,876		23		23		10,899		0	0	227	09/01/2035	1														
3128KG	FP 8		06/01/2017	FHLMC.....		56,693	56,693	58,265	56,708		(15)		(15)		56,693		0	0	1,978	11/01/2036	1														
3128LB	AZ 1		06/01/2017	FHLMC PC.....		2,147	2,147	2,287	2,149		(2)		(2)		2,147		0	0	59	05/01/2038	1														
3128M4	CP 6		06/01/2017	FHLMC PC.....		30,419	30,419	29,767	30,363		56		56		30,419		0	0	637	12/01/2036	1														
3128MM	CK 7		06/01/2017	FHLMC PC.....		81,880	81,880	82,104	81,881		(1)		(1)		81,880		0	0	1,712	09/01/2020	1														
3128P7	BH 5		06/01/2017	FHLMC PC.....		30,743	30,743	31,142	30,774		(31)		(31)		30,743		0	0	712	12/01/2025	1														
3128P7	CB 7		06/01/2017	FHLMC PC.....		21,604	21,604	22,195	21,650		(46)		(46)		21,604		0	0	586	02/01/2026	1														
3128PE	4N 5		06/01/2017	FEDERAL NATL MG.....		23,110	23,110	23,536	23,138		(28)		(28)		23,110		0	0	626	10/01/2021	1														
31292L	DN 2		06/01/2017	FHLMC PC.....		670,199	670,199	730,936	675,088		(4,888)		(4,888)		670,199		0	0	14,649	07/01/2041	1														
312942	CB 9		06/01/2017	FHLMC PC.....		27,103	27,103	28,020	27,188		(85)		(85)		27,103		0	0	438	09/01/2040	1														
312945	TE 8		06/01/2017	FEDERAL NATL MG.....		89,434	89,434	94,563	89,545		(111)		(111)		89,434		0	0	1,489	02/01/2041	1														
31294K	M4 4		06/01/2017	FHLMC PC.....		20,292	20,292	21,056	20,358		(67)		(67)		20,292		0	0	475	01/01/2018	1														
31296S	M3 7		06/01/2017	FHLMC.....		1,422	1,422	1,449	1,425		(3)		(3)		1,422		0	0	33	01/01/2034	1														
31297C	HD 5		06/01/2017	FHLMC.....		4,210	4,210	4,200	4,207		3		3		4,210		0	0	88	07/01/2034	1														
31297S	R6 4		06/01/2017	FHLMC PC.....		1,772	1,772	1,720	1,770		1		1		1,772		0	0	37	08/01/2030	1														
31298N	UG 8		06/01/2017	FHLMC GOLD PC #.....		385	385	397	387		(2)		(2)		385		0	0	12	05/01/2031	1														
31307G	MD 8		06/01/2017	FHLMC PC.....		181,465	181,465	191,488	181,664		(198)		(198)		181,465		0	0	2,196	03/01/2029	1FE														
31307G	TL 3		06/01/2017	FHLMC PC.....		38,813	38,813	40,957	38,849		(36)		(36)		38,813		0	0	567	03/01/2029	1FE														
3132GG	AX 3		06/01/2017	FEDERAL NATL MG.....		11,653	11,653	12,312	11,667		(14)		(14)		11,653		0	0	197	08/01/2041	1														
3132HM	TF 8		06/01/2017	FEDERAL NATL MG.....		15,003	15,003	16,100	15,141		(138)		(138)		15,003		0	0	219	09/01/2042	1														
3132J9	D3 9		06/01/2017	FHLMC PC.....		35,495	35,495	36,737	35,505		(10)		(10)		35,495		0	0	518	04/01/2043	1FE														
3132M5	G2 2		06/01/2017	FHLMC PC.....		24,127	24,127	25,877	24,137		(10)		(10)		24,127		0	0	451	02/01/2044	1FE														

QE05

### SCHEDULE D - PART 4

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

QE05.1

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
3132M6	YN 4 FHLMC PC		06/01/2017	MORTGAGE PAYDOWN		252,086	252,086	267,172	253,099		(1,013)		(1,013)		252,086				4,256	05/01/2044	1FE	
3132MA	BV 2 FHLMC PC		06/01/2017	MORTGAGE PAYDOWN		20,099	20,099	21,320	20,115		(17)		(17)		20,099				335	10/01/2044	1	
3132QT	QZ 2 FEDERAL NATL MG		06/01/2017	MORTGAGE PAYDOWN		824,538	824,538	867,376	827,407		(2,868)		(2,868)		824,538				14,298	10/01/2045	1	
3132WG	FY 8 FEDERAL NATL MG		06/01/2017	MORTGAGE PAYDOWN		37,651	37,651	37,516	37,649		2		2		37,651				468	09/01/2046	1	
31387C	XK 2 FEDERAL NATL MG		05/01/2017	MORTGAGE PAYDOWN		352	352	357	352				0		352				10	04/01/2031	1	
3138E8	K6 8 FEDERAL NATL MG		05/01/2017	MORTGAGE PAYDOWN		300,936	300,936	309,438	301,071		(135)		(135)		300,936				4,416	04/01/2042	1	
3138LR	7M 8 FNMA PASS-THRU LNG 30 Y		05/01/2017	MORTGAGE PAYDOWN		37,081	37,081	39,914	37,158		(77)		(77)		37,081				697	06/01/2042	1	
3138MK	4R 4 FEDERAL NATL MG		05/01/2017	MORTGAGE PAYDOWN		138,340	138,340	145,106	138,425		(85)		(85)		138,340				1,455	11/01/2042	1	
3138XC	F3 1 FNMA PASS-THRU LNG 30 Y		05/01/2017	MORTGAGE PAYDOWN		332,544	332,544	345,586	332,988		(444)		(444)		332,544				5,761	09/01/2043	1	
3138Y5	5D 4 FNMA PASSTHRU AX4443		05/01/2017	MORTGAGE PAYDOWN		129,056	129,056	133,008	129,341		(285)		(285)		129,056				1,644	10/01/2029	1	
31390G	A5 6 FNMA PASS-THRU INT 15 Y		04/25/2017	MORTGAGE PAYDOWN		522	522	553	522				0		522				14	05/01/2017	1	
31402R	DD 8 FNMA PASS-THRU LNG 30 Y		05/01/2017	MORTGAGE PAYDOWN		49,541	49,541	48,933	49,490		51		51		49,541				1,146	05/01/2035	1	
31403S	W5 1 FNMA PASS-THRU LNG 30 Y		05/01/2017	MORTGAGE PAYDOWN		7,680	7,680	7,928	7,715		(35)		(35)		7,680				192	11/01/2033	1	
31404N	GC 4 FEDERAL NATL MG		05/01/2017	MORTGAGE PAYDOWN		59,443	59,443	57,574	59,227		215		215		59,443				1,000	05/01/2019	1	
31405S	EF 7 FEDERAL NATL MG		05/01/2017	MORTGAGE PAYDOWN		85,214	85,214	81,885	84,878		336		336		85,214				1,881	08/01/2035	1	
31406B	MW 7 FNMA PASS-THRU LNG 30 Y		05/01/2017	MORTGAGE PAYDOWN		1,603	1,603	1,629	1,603				0		1,603				37	01/01/2035	1	
31406V	DP 8 FNMA PASS-THRU LNG 30 Y		05/01/2017	MORTGAGE PAYDOWN		8,599	8,599	8,954	8,607		(8)		(8)		8,599				231	05/01/2035	1	
31406W	2M 5 FNMA PASS-THRU LNG 30 Y		05/01/2017	MORTGAGE PAYDOWN		737	737	757	758		(20)		(20)		737				18	06/01/2035	1	
31409X	PU 7 FEDERAL NATL MG		05/01/2017	MORTGAGE PAYDOWN		49,655	49,655	48,228	49,591		65		65		49,655				1,130	02/01/2036	1	
31410D	5Y 2 FEDERAL NATL MG		05/01/2017	MORTGAGE PAYDOWN		2,910	2,910	2,950	2,922		(11)		(11)		2,910				79	08/01/2036	1	
31410P	A8 6 FEDERAL NATL MG		05/01/2017	MORTGAGE PAYDOWN		691	691	710	691				0		691				20	08/01/2036	1	
31410U	YW 6 FHLMC		05/01/2017	MORTGAGE PAYDOWN		1,539	1,539	1,555	1,539				0		1,539				38	09/01/2036	1	
31411C	KH 3 FEDERAL NATL MG		05/01/2017	MORTGAGE PAYDOWN		322	322	334	323				0		322				10	11/01/2036	1	
31411K	R4 7 FNMA PASS-THRU LNG 30 Y		05/01/2017	MORTGAGE PAYDOWN		5,713	5,713	5,728	5,715		(2)		(2)		5,713				141	01/01/2037	1	
31411N	5C 7 FNMA PASS-THRU LNG 30 Y		05/01/2017	MORTGAGE PAYDOWN		124,994	124,994	125,951	125,004		(10)		(10)		124,994				3,736	02/01/2037	1	
31411W	AU 1 FNMA PASS-THRU LNG 30 Y		05/01/2017	MORTGAGE PAYDOWN		15,205	15,205	15,325	15,208		(2)		(2)		15,205				380	04/01/2037	1	
31412A	U9 3 FNMA PASS-THRU LNG 30 Y		05/01/2017	MORTGAGE PAYDOWN		1,000	1,000	1,020	1,000				0		1,000				29	07/01/2037	1	
31412R	D5 3 FNMA		05/01/2017	MORTGAGE PAYDOWN		255,760	255,760	256,799	255,837		(76)		(76)		255,760				4,355	03/01/2040	1	
31419A	DS 3 FNMA PASS-THRU LNG 30 Y		05/01/2017	MORTGAGE PAYDOWN		60,731	60,731	66,169	61,115		(383)		(383)		60,731				1,411	09/01/2039	1	
31419J	SH 2 FNMA PASS-THRU		05/01/2017	MORTGAGE PAYDOWN		461,560	461,560	455,574	461,317		243		243		461,560				7,829	11/01/2040	1	
31419K	GD 1 FNMA PASS-THRU LNG 30 Y		05/01/2017	MORTGAGE PAYDOWN		50,821	50,821	49,685	50,798		23		23		50,821				847	11/01/2040	1	
31419L	QD 8 FNMA PASS-THRU LNG 30 Y		05/01/2017	MORTGAGE PAYDOWN		7,422	7,422	7,555	7,437		(16)		(16)		7,422				124	12/01/2040	1	
592250	AJ 3 MET PIER & EXPOSITION AUTH		06/05/2017	CITIGROUP		1,131,086	1,100,000	1,238,091	1,227,372		(9,507)		(9,507)		1,217,864		(86,778)	(86,778)	26,431	12/15/2026	3FE	
736754	NW 8 PORTLAND ORE WTR SYS		04/03/2017	WACHOVIA		1,183,930	1,000,000	1,181,760	1,180,545		(7,217)		(7,217)		1,173,328		10,603	10,603	15,417	04/01/2023	1FE	
75076P	AF 2 RAILSPLITTER TOB SETTLEME		06/01/2017	MATURITY		500,000	500,000	508,850	500,651		(651)		(651)		500,000				0	12,500	06/01/2017	1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					8,342,719	8,032,594	8,674,427	8,482,353	0	(33,103)	0	(33,103)	0	8,449,245	0	(106,525)	(106,525)	163,258	XXX	XXX	
<b>Bonds - Industrial and Miscellaneous</b>																						
02582J	GS 3 AMERICAN EXPRESS		04/20/2017	BANC OF AMERICA		2,000,078	2,000,000	1,999,960	2,000,000				0		2,000,000		78	78	7,000	01/15/2020	1FE	
03524B	AH 9 ANHEUSER BUSCH INBEV		06/09/2017	VARIOUS		546,282	517,000	517,000					0		517,000		29,282	29,282	1,644	05/15/2047	1FE	
12626P	AJ 2 CRH AMER INC		05/04/2017	ISSUE CALLED AT 107.422		1,074,220	1,000,000	999,630	999,915		19		19		999,934		74,286	74,286	66,806	07/15/2018	2FE	
26441Y	AQ 0 DUKE RLTY LTD PARTNERSHIP		06/03/2017	ISSUE CALLED AT 103.173		480,788	466,000	464,322	465,770		94		94		465,864		14,925	14,925	26,756	01/15/2018	2FE	
345397	WW 9 FORD MOTOR CREDIT CO		05/22/2017	MORGAN STANLEY		1,789,560	1,800,000	1,800,000	1,800,000				0		1,800,000		(10,440)	(10,440)	47,082	09/08/2024	2FE	

### SCHEDULE D - PART 4

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

QE052

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
36962G 4J 0	GENERAL ELEC CAP CORP MTN.....		06/08/2017	GOLDMAN SACHS.....		313,800	287,000	286,018	286,645		49		49		286,695		27,105	27,105	14,689	01/08/2020	1FE.....
44890R AD 3	HYUNDAI AUTO RECV TR 2014.....		06/15/2017	MORTGAGE PAYDOWN.....		765,611	765,611	765,444	765,233		378		378		765,611			0	4,495	08/15/2019	1FE.....
46625Y CV 3	JP MORGAN COM MTG 2004-LN.....		06/15/2017	MORTGAGE PAYDOWN.....		35,520	35,520	34,476	35,097		423		423		35,520		0	0	760	07/15/2041	1FM.....
50076Q AY 2	KRAFT FOODS GROUP INC.....		06/05/2017	MATURITY.....		500,000	500,000	499,085	499,918		82		82		500,000		0	0	5,625	06/05/2017	2FE.....
69353R CH 9	PNC BK N A PITTSBURGH PA.....		05/16/2017	PNC CAPITAL-F.....		2,013,400	2,000,000	1,996,040	1,998,303		308		308		1,998,611		14,789	14,789	35,567	01/28/2019	1FE.....
74456Q AX 4	PUBLIC SVC ELEC GAS CO MT.....		05/11/2017	WELLS FARGO.....		1,040,440	1,000,000	997,480	998,989		99		99		999,088		41,352	41,352	26,347	08/15/2020	1FE.....
755111 AU 5	RAYTHEON CO.....		05/09/2017	ISSUE CALLED at 107.813.....		1,665,711	1,545,000	1,624,815	1,562,670		(3,146)		(3,146)		1,559,524		106,187	106,187	40,376	12/15/2018	1FE.....
76110W MB 9	RESIDENTIAL ASSET SEC 200.....		05/25/2017	MORTGAGE PAYDOWN.....		(85,281)	9,117	4,291	(86,556)		1,275		1,275		(85,281)		0	0	413	09/25/2031	1FM.....
88732J AH 1	TIME WARNER CABLE INC.....		04/07/2017	ISSUE CALLED at 100.280.....		1,002,802	1,000,000	971,820	998,652		1,112		1,112		999,764		3,038	3,038	25,838	05/01/2017	2FE.....
89231M AD 7	TOYOTA AUTO RECEIVABLES 2.....		06/15/2017	MORTGAGE PAYDOWN.....		1,727,279	1,727,279	1,727,061	1,726,592		687		687		1,727,279		0	0	8,418	06/17/2019	1FE.....
92867P AD 5	VOLKSWAGEN AUTO LOAN ENHANCED.....		06/20/2017	VARIOUS.....		6,333,273	6,333,273	6,322,758	6,327,037		2,345		2,345		6,329,382		3,892	3,892	34,115	03/20/2020	1FE.....
929903 DT 6	WACHOVIA CORP NEW.....		06/15/2017	MATURITY.....		1,500,000	1,500,000	1,493,655	1,499,628		372		372		1,500,000		0	0	43,125	06/15/2017	1FE.....
931142 CG 6	WAL MART STORES INC.....		04/05/2017	MATURITY.....		1,000,000	1,000,000	970,580	998,985		1,015		1,015		1,000,000		0	0	26,875	04/05/2017	1FE.....
05565Q CK 2	BP CAP MKTS P L C.....		05/25/2017	RBC DEXIA.....		497,622	470,000	470,000	470,000				0		470,000		27,622	27,622	9,164	11/09/2020	1FE.....
06367X YL 9	BANK MONTREAL.....		05/01/2017	NATIONSBANK.....		1,396,836	1,400,000	1,399,930	1,399,946		27		27		1,399,973		(3,137)	(3,137)	11,641	10/28/2021	1FE.....
064151 QE 6	BANK NOVA SCOTIA.....		04/12/2017	RBC DEXIA.....		3,783,563	3,750,000	3,728,033	1,499,747		518		518		3,728,552		55,010	55,010	36,877	12/02/2026	1FE.....
07813Z BU 7	BELL CANADA.....		06/12/2017	NBCS SECURITY.....		1,375,055	1,370,000	1,367,315	1,367,530		228		228		1,367,759		7,297	7,297	23,084	10/01/2021	2FE.....
136375 CG 5	CANADIAN NATL RY CO.....		06/15/2017	VARIOUS.....		890,274	802,000	799,345	799,406		23		23		799,429		90,845	90,845	23,407	09/22/2045	1FE.....
25675T AA 5	DOLLARAMA INC.....		05/24/2017	RBC DEXIA.....		1,260,529	1,230,000	1,262,348	1,246,807		(3,669)		(3,669)		1,243,138		17,390	17,390	21,537	11/05/2018	2FE.....
39138C AD 8	GREAT WEST LIFECO INC.....		06/12/2017	NATIONSBANK.....		311,984	226,000	309,615	307,043		(1,663)		(1,663)		305,379		6,605	6,605	11,089	03/21/2033	1FE.....
45834Z AA 7	INTER PIPELINE LTD.....		05/24/2017	T D SECURITES.....		355,305	321,000	358,884	354,599		(3,244)		(3,244)		351,355		3,950	3,950	13,039	02/02/2021	2FE.....
45834Z AQ 2	INTER PIPELINE LTD.....		04/20/2017	VARIOUS.....		711,741	706,000	706,000				0		706,000		5,741	5,741	262	04/18/2024	2FE.....	
62895Z AN 0	NAV CANADA.....		06/09/2017	NATIONSBANK.....		454,084	417,000	417,000	417,000				0		417,000		37,084	37,084	11,850	02/23/2046	1FE.....
663307 AC 0	NORTH WEST REDWATER PRT.....		05/16/2017	RBC DEXIA.....		866,246	856,000	855,710	855,782		15		15		855,797		10,449	10,449	13,174	02/23/2022	2FE.....
663307 AD 8	NORTH WEST REDWATER PRT.....		05/26/2017	T D SECURITES.....		399,744	400,000	398,548	398,605		13		13		398,618		1,126	1,126	11,333	02/23/2043	2FE.....
667869 AA 9	NORTHWESTCONNECT GROUP.....		05/01/2017	CORPORATE REORG.....		9,114	9,114	9,174	9,167				0		9,166		(52)	(52)	273	04/30/2041	2FE.....
68214W AP 3	OMERS REALTY CORP.....		06/01/2017	SCOTIA.....		1,753,973	1,750,000	1,750,000	1,750,000				0		1,750,000		3,973	3,973	18,399	05/09/2022	1FE.....
70632Z AH 4	PEMBINA PIPELINE.....		04/07/2017	VARIOUS.....		527,589	520,000	520,000				0		520,000		7,589	7,589	3,493	01/22/2024	2FE.....	
775109 AS 0	ROGERS COMMUNICATIONS.....		06/09/2017	NATIONSBANK.....		349,488	310,000	355,114	349,904		(4,080)		(4,080)		345,824		3,664	3,664	12,087	03/22/2021	2FE.....
80310Z AA 7	SAPUTO INC.....		05/26/2017	NBCS SECURITY.....		1,157,119	1,125,000	1,138,238	1,134,773		(1,304)		(1,304)		1,133,469		23,650	23,650	15,338	11/26/2019	1FE.....
80310Z AB 5	SAPUTO INC.....		06/07/2017	VARIOUS.....		374,611	368,000	368,000	368,000				0		368,000		6,611	6,611	11,018	06/23/2021	1FE.....
86721Z AM 1	SUNCOR ENERGY INC.....		04/19/2017	RBC DEXIA.....		1,121,197	1,100,000	1,097,261	1,097,419		103		103		1,097,522		23,675	23,675	20,297	09/14/2026	1FE.....
86721Z AN 9	SUNCOR ENERGY INC.....		04/20/2017	T D SECURITIES.....		83,204	79,000	78,921	78,931		3		3		78,934		4,271	4,271	2,118	09/13/2046	1FE.....
891145 4A 9	TD BANK.....		04/12/2017	NATIONSBANK.....		932,622	925,000	915,491	917,719		650		650		918,370		14,252	14,252	8,517	04/02/2020	1FE.....
891160 K5 1	TD BANK.....		06/09/2017	T D SECURITIES.....		1,171,120	1,158,000	1,158,000				0		1,158,000		13,120	13,120	5,251	03/23/2022	1FE.....	
918423 AM 6	VW CREDIT CANADA INC.....		04/03/2017	HSBC.....		1,002,140	1,000,000	999,820	999,915		18		18		999,932		2,208	2,208	8,088	04/04/2018	2FE.....
949746 RX 1	WELLS FARGO & CO.....		04/11/2017	RBC DEXIA.....		995,910	1,000,000	1,000,000	1,000,000				0		1,000,000		(4,090)	(4,090)	12,231	05/19/2026	1FE.....
949746 SG 7	WELLS FARGO & CO.....		03/31/2017	RBC DEXIA.....		982,086	986,000	986,000	986,000				0		986,000		(3,921)	(3,921)	10,624	10/27/2023	1FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					46,466,639	45,763,914	45,923,182	40,685,171	0	(7,250)	0	(7,250)	0	45,807,208	0	659,426	659,426	730,122	XXX	XXX
8399997	Total - Bonds - Part 4.....					107,642,281	106,295,925	107,474,117	72,288,154	0	(92,208)	0	(92,208)	0	107,020,797	0	621,480	621,480	1,271,218	XXX	XXX
8399999	Total - Bonds.....					107,642,281	106,295,925	107,474,117	72,288,154	0	(92,208)	0	(92,208)	0	107,020,797	0	621,480	621,480	1,271,218	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>																					

### 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	Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
00971T 10 1	AKAMAI TECHNOLOGIES.....		05/09/2017	BONY.....	50,000.000	2,517,535	XXX	3,213,615					0		3,213,615		(696,080)	(696,080)			XXX	L.....
023135 10 6	AMAZON COM INC.....		05/02/2017	BONY.....	3,000.000	2,828,764	XXX	756,761	2,249,610	(1,492,849)			(1,492,849)		756,761		2,072,003	2,072,003			XXX	L.....
031162 10 0	AMGEN INC.....		03/27/2017	BONY.....	10,000.000	1,657,207	XXX	1,597,562	1,462,100	135,462			135,462		1,597,562		59,645	59,645	11,500		XXX	L.....
036752 10 3	ANTHEM INC.....		04/26/2017	BONY.....	30,000.000	5,329,420	XXX	3,700,782	4,313,100	(612,318)			(612,318)		3,700,782		1,628,638	1,628,638	19,500		XXX	L.....
053332 10 2	AUTOZONE INC.....		06/01/2017	BONY.....	4,000.000	2,498,766	XXX	3,001,902	3,159,160	(157,258)			(157,258)		3,001,902		(503,137)	(503,137)			XXX	L.....
156782 10 4	CERNER CORP.....		05/24/2017	BONY.....	30,000.000	1,933,722	XXX	1,759,281	1,421,100	338,181			338,181		1,759,281		174,441	174,441			XXX	L.....
29414D 10 0	ENVISION HEALTHCARE.....		04/17/2017	JP MORGAN.....	40,080.000	2,404,515	XXX	3,191,568	2,536,663	654,905			654,905		3,191,568		(787,053)	(787,053)			XXX	L.....
46120E 60 2	INTUITIVE SURGICAL INC.....		05/23/2017	BONY.....	4,000.000	3,388,401	XXX	1,883,062	2,536,680	(653,618)			(653,618)		1,883,062		1,505,338	1,505,338			XXX	L.....
74005P 10 4	PRAXAIR INC.....		06/01/2017	VARIOUS.....	55,000.000	7,340,862	XXX	6,485,760	4,101,650	45,042			45,042		6,485,760		855,102	855,102	28,163		XXX	L.....
858912 10 8	STERICYCLE INC.....		05/15/2017	BONY.....	55,000.000	4,625,768	XXX	5,643,063	4,237,200	1,405,863			1,405,863		5,643,063		(1,017,295)	(1,017,295)			XXX	L.....
90130A 10 1	TWENTY-FIRST CENTURY.....		04/19/2017	BONY.....	100,000.000	3,046,304	XXX	2,811,000	2,804,000	7,000			7,000		2,811,000		235,304	235,304	18,000		XXX	L.....
958102 10 5	WESTERN DIGITAL CORP.....		06/23/2017	BONY.....	10,000.000	945,258	XXX	600,500	679,500	(79,000)			(79,000)		600,500		344,758	344,758	10,000		XXX	L.....
98310W 10 8	WYNDHAM WORLDWIDE.....		04/26/2017	VARIOUS.....	60,000.000	5,974,121	XXX	3,346,596	4,582,200	(1,235,604)			(1,235,604)		3,346,596		2,627,525	2,627,525	34,800		XXX	L.....
H84989 10 4	TE CONNECTIVITY LTD.....		04/26/2017	BONY.....	50,000.000	3,719,505	XXX	1,633,470	3,464,000	(1,830,530)			(1,830,530)		1,633,470		2,086,035	2,086,035	25,029		XXX	L.....
56501R 10 6	MANULIFE FINANCIAL CORP.....		03/27/2017	WEEDEN & CO.....	30,117.000	690,918	XXX	553,241	694,203	(167,982)			(167,982)		553,241		137,679	137,679	6,174		XXX	L.....
172454 10 0	CINEPLEX INC.....		02/22/2017	ADJ TO PRIOR QTR.....		19,126	XXX		41,620	(41,620)			(41,620)				19,126	19,126	2,037		XXX	L.....
Y09827 10 9	BROADCOM LTD.....	C	06/05/2017	VARIOUS.....	8,000.000	2,038,866	XXX	961,785	707,080	(585,077)			(585,077)		961,785		1,077,081	1,077,081	8,447		XXX	L.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....				50,959,058		XXX	41,139,948	38,989,866	(4,269,403)			(4,269,403)		41,139,948		9,819,110	9,819,110	163,650		XXX	XXX
<b>Common Stocks - Mutual Funds</b>																						
78464A 73 0	SPDR S&P O&G EXP&PRD.....		04/05/2017	BONY.....	100,000.000	3,846,856	XXX	3,701,860	4,142,000	(440,140)			(440,140)		3,701,860		144,996	144,996	14,924		XXX	L.....
9299999.	Total - Common Stocks - Mutual Funds.....					3,846,856	XXX	3,701,860	4,142,000	(440,140)			(440,140)		3,701,860		144,996	144,996	14,924		XXX	XXX
9799997.	Total - Common Stocks - Part 4.....				54,805,914		XXX	44,841,808	43,131,866	(4,709,543)			(4,709,543)		44,841,808		9,964,106	9,964,106	178,574		XXX	XXX
9799999.	Total - Common Stocks.....				54,805,914		XXX	44,841,808	43,131,866	(4,709,543)			(4,709,543)		44,841,808		9,964,106	9,964,106	178,574		XXX	XXX
9899999.	Total - Preferred and Common Stocks.....				54,805,914		XXX	44,841,808	43,131,866	(4,709,543)			(4,709,543)		44,841,808		9,964,106	9,964,106	178,574		XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....				162,448,195		XXX	152,315,925	115,420,020	(4,709,543)			(4,801,751)		151,862,605		10,585,586	10,585,586	1,449,792		XXX	XXX

QE05.3

(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
<b>Cash Equivalents (Schedule E Part 2 Type)</b>								
82124L	U7	5	SHEFFIELD RECEIVABLE CORP.....	C.....		1,495,336	1,495,336	07/07/2017.....
76582J	UX	0	RIDGEFIELD FUNDING COMPANY, LLC A.....	C.....		997,050	997,050	07/31/2017.....
629548	28	3	KBC, BRUSSELS.....	C.....		996,740	996,740	08/22/2017.....
000000	00	0	GOLDMAN SACHS & CO.....	C.....		4,000,000	4,000,000	06/26/2017.....
000000	00	0	BANK OF TOKYO UFJ LTD LONDON.....	C.....		500,000	500,000	06/26/2017.....
000000	00	0	BANK OF MONTREAL, LONDON.....	C.....		400,000	400,000	06/26/2017.....
000000	00	0	SKANDANAVISKA ENSKILDA BANKEN.....	C.....		500,000	500,000	06/26/2017.....
000000	00	0	DEN NORSKE BANK OSLO.....	C.....		500,000	500,000	06/26/2017.....
000000	00	0	RABOBANK NETHERLANDS.....	C.....		400,000	400,000	06/26/2017.....
000000	00	0	SVENSKA GC.....	C.....		1,000,000	1,000,000	06/26/2017.....
000000	00	0	BANK OF AMERICA N.A.....	C.....		1,600,000	1,600,000	06/26/2017.....
000000	00	0	DEUTSCHE BANK SECURITIES INC.....	C.....		1,771,396	1,771,396	06/26/2017.....
000000	00	0	HSBC SECURITIES, INC.....	C.....		3,700,000	3,700,000	06/26/2017.....
000000	00	0	ABBAY NATL TSY SERV STAMFORD.....	C.....		1,000,000	1,000,000	06/26/2017.....
000000	00	0	AUSTRALIA NEW ZEALAND LONDON.....	C.....		400,000	400,000	06/26/2017.....
000000	00	0	BANK OF MONTREAL, LONDON.....	C.....		400,000	400,000	06/27/2017.....
000000	00	0	BRED BANQUE POPULAIRE.....	C.....		400,000	400,000	06/26/2017.....
000000	00	0	LANDESBANK BADEN WUERTTEMBERG, STUT.....	C.....		400,000	400,000	06/26/2017.....
000000	00	0	NATIONAL AUSTRALIA BANK LONDON.....	C.....		400,000	400,000	06/26/2017.....
000000	00	0	SOCIETE GENERALE PARIS.....	C.....		400,000	400,000	06/26/2017.....
000000	00	0	STANDARD CHARTERED LONDON.....	C.....		300,000	300,000	06/26/2017.....
000000	00	0	CREDIT AGRICOLE SA LONDON.....	C.....		300,000	300,000	06/26/2017.....
140212	07	7	NATIXIS FINANCIAL PRODUCTS LLC.....	C.....		1,000,000	1,000,000	07/24/2017.....
60689D	7A	5	MIZUHO BANK LIMITED LONDON.....	C.....		1,000,000	1,000,000	10/18/2017.....
22549V	P9	8	CREDIT SUISSE, NY.....	C.....		1,000,000	1,000,000	10/16/2017.....
05969Y	E2	5	BANCO DEL ESTADO DE CHILE NY.....	C.....		1,500,000	1,500,000	10/19/2017.....
65602U	SF	6	NORINCHUKIN BANK NY.....	C.....		1,000,000	1,000,000	11/13/2017.....
86564E	VX	1	SUMITOMO MITSUI TRUST BANK LTD,NY.....	C.....		1,000,000	1,000,000	11/13/2017.....
000000	00	0	BNP Paribas Paris.....	C.....		4,000,000	4,000,000	08/28/2017.....
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....					32,360,522	32,360,522	XXX
9999999.	Totals.....					32,360,522	32,360,522	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....5,892,072 Book/Adjusted Carrying Value \$.....5,892,072
- Average balance for the year: Fair Value \$.....44,698,861 Book/Adjusted Carrying Value \$.....44,698,861
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
NAIC 1: \$.....32,360,522 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**



Statement for June 30, 2017 of the **AFFILIATED FM INSURANCE COMPANY**  
**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *	
					6 First Month	7 Second Month	8 Third Month		
<b>Open Depositories</b>									
BANK OF AMERICA (CDR CLAIMS).....	HARTFORD, CT.....					(9,891,186)	(9,253,924)	(14,979,855)	XXX
BANK OF AMERICA (CDR AP).....	HARTFORD, CT.....					(283,122)	(502,696)		XXX
JP MORGAN CHASE.....	NEW YORK, NY.....		0.280	20,250		43,670,512	24,633,327	41,082,012	XXX
ROYAL BANK (RES ACCT).....	TORONTO, ON, CAN.....		0.168	7,022	5,410	443,687	297,794	(1,404,912)	XXX
ROYAL BANK (USD).....	TORONTO, ON, CAN.....		0.168	5,361		8,407,025	8,882,972	9,183,362	XXX
ROYAL BANK (LOSS PAY).....	TORONTO, ON, CAN.....					8,451,641	8,498,561	8,842,922	XXX
0199998. Deposits in.....2 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX				33,307	63,904	(68,730)	XXX
0199999. Total Open Depositories.....	XXX	XXX	32,633	5,410		50,831,864	32,619,937	42,654,799	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	32,633	5,410		50,831,864	32,619,937	42,654,799	XXX
0599999. Total Cash.....	XXX	XXX	32,633	5,410		50,831,864	32,619,937	42,654,799	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
<b>All Other Government Bonds - Issuer Obligations</b>							
CANADA GOVT.....		05/24/2017.....	.....0.492	07/27/2017.....	.....7,747,279	.....	.....5,686
CANADA GOVT.....		06/08/2017.....	.....0.522	08/24/2017.....	.....4,996,245	.....	.....1,810
CANADA T-BILL.....		06/23/2017.....	.....0.630	09/21/2017.....	.....199,718	.....	.....28
CANADA GOVT.....		04/24/2017.....	.....0.525	07/13/2017.....	.....3,899,327	.....	.....3,812
CANADA GOVT.....		06/02/2017.....	.....0.510	08/10/2017.....	.....1,299,283	.....	.....716
CANADA GOVT.....		06/16/2017.....	.....0.520	09/07/2017.....	.....849,148	.....	.....203
0699999. All Other Government Bonds - Issuer Obligations.....					.....18,991,000	.....0	.....12,255
1099999. Total - All Other Government Bonds.....					.....18,991,000	.....0	.....12,255
<b>Total Bonds</b>							
7799999. Subtotals - Issuer Obligations.....					.....18,991,000	.....0	.....12,255
8399999. Subtotals - Bonds.....					.....18,991,000	.....0	.....12,255
8699999. Total - Cash Equivalents.....					.....18,991,000	.....0	.....12,255

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