PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

AS OF MARCH 31, 2019

OF THE CONDITION AND AFFAIRS OF THE

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

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

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

Statutory Home Office: **One Tower Square, Hartford, CT, US 06183**
Main Administrative Office: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Mail Address: **One Tower Square, Hartford, CT, US 06183**
Primary Location of Books and Records: **385 Washington Street, St. Paul, MN, US 55102 (651) 310-7911**
Internet Website Address: **www.travelers.com**
Statutory Statement Contact: **Michael J. Doody (860) 277-3966**
Annual.Statement.Contact@travelers.com (844) 816-9447
(E-Mail Address) (Fax Number)

OFFICERS

	Name	Title	Name	Title
1.	NICHOLAS SEMINARA	President	CHRISTINE KUCERA KALLA	Executive Vice President, General Counsel & Chief Ethics & Compliance Officer
2.	JAY STEVEN BENET	Vice Chairman	MOJGAN MEHDIAN LEFEBVRE	Executive Vice President & Chief Information Officer, Enterprise Operations and eBusiness
3.	WILLIAM HERBERT HEYMAN	Vice Chairman & Chief Investment Officer	DOUGLAS KEITH BELL	Senior Vice President, Accounting Policy
4.	AVROHOM YAAKOV KESS	Vice Chairman & Chief Legal Officer	DOUGLAS KENNETH RUSSELL	Senior Vice President, Treasurer & Corporate Controller
5.	ANDY FRANCIS BESSETTE	Executive Vice President & Chief Administrative Officer	SCOTT WILLIAM RYNDA	Senior Vice President, Corporate Tax
6.	DANIEL STEPHEN FREY	Executive Vice President & Chief Financial Officer	JULIE MARIE JOYCE	Vice President & Chief Corporate Actuary
7.	BRUCE RICHARD JONES	Executive Vice President, Enterprise Risk Management & Chief Risk Officer	WENDY CONSTANCE SKJERVEN	Vice President, Corporate Secretary & Group General Counsel

DIRECTORS

DANIEL STEPHEN FREY
WILLIAM HERBERT HEYMAN
CHRISTINE KUCERA KALLA
NICHOLAS SEMINARA
GREGORY CHESHIRE TOCZYDLOWSKI

STATE OF MINNESOTA
COUNTY OF RAMSEY } ss:

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

Nicholas Seminara	Wendy C. Skjerven	Douglas K. Russell
President	Secretary	Controller

Subscribed and sworn to before me this

18th day of April, 2019

Notary Public

RENEE KAY RANTA
Notary Public
Minnesota
My Commission Expires January 31, 2021

My Commission Expires January 31, 2021

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	12,875,407,083	0	12,875,407,083	12,891,814,320
2. Stocks:				
2.1 Preferred stocks	1,195,000	0	1,195,000	1,195,000
2.2 Common stocks	2,058,608,062	10,078,816	2,048,529,246	1,977,267,731
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)	28,459,182	0	28,459,182	28,800,665
4.2 Properties held for the production of income (less $.....0 encumbrances)	842,964,565	0	842,964,565	776,896,680
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....31,980,540), cash equivalents ($.....5,000,000) and short-term investments ($.....234,613,607)	271,594,147	0	271,594,147	505,613,683
6. Contract loans (including $.....0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	696,296,883	29,408,361	666,888,523	690,577,244
9. Receivables for securities	6,737,315	0	6,737,315	310,938
10. Securities lending reinvested collateral assets	191,534,729	0	191,534,729	145,140,015
11. Aggregate write-ins for invested assets	(152,150)	0	(152,150)	(152,150)
12. Subtotals, cash and invested assets (Lines 1 to 11)	16,972,644,816	39,487,176	16,933,157,639	17,017,464,126
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	118,806,307	0	118,806,307	120,222,829
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	755,058,616	42,368,494	712,690,122	689,465,645
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....31,984,761 earned but unbilled premiums)	1,367,221,869	6,818,547	1,360,403,322	1,248,413,413
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)	20,825,092	2,337,885	18,487,207	20,659,842
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	39,199,720	0	39,199,720	43,354,593
16.2 Funds held by or deposited with reinsured companies	4,347,686	0	4,347,686	4,647,809
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	21,876,656
18.2 Net deferred tax asset	297,743,601	86,277,709	211,465,892	213,555,165
19. Guaranty funds receivable or on deposit	(157,217)	0	(157,217)	14,621
20. Electronic data processing equipment and software	18,884	0	18,884	20,907
21. Furniture and equipment, including health care delivery assets ($.....0)	19,179,322	20,496,744	(1,317,422)	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0	0
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	98,300,936	2,482,848	95,818,088	96,607,231
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	19,693,189,632	200,269,404	19,492,920,229	19,476,302,837
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	19,693,189,632	200,269,404	19,492,920,229	19,476,302,837

DETAILS OF WRITE-INS

1101. Deferred gain	(152,150)	0	(152,150)	(152,150)
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	(152,150)	0	(152,150)	(152,150)
2501. Equities and deposits in pools and associations	24,293,886	0	24,293,886	27,088,966
2502. Real estate operating fund	22,311,912	1,059,390	21,252,523	20,067,722
2503. COLI supplemental benefits trust	20,649,757	0	20,649,757	19,621,487
2598. Summary of remaining write-ins for Line 25 from overflow page	31,045,380	1,423,458	29,621,922	29,829,056
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	98,300,936	2,482,848	95,818,088	96,607,231

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....671,506,562)	8,017,450,839	7,984,646,252
2.	Reinsurance payable on paid losses and loss adjustment expenses	328,352,683	353,372,539
3.	Loss adjustment expenses	1,835,345,092	1,857,084,301
4.	Commissions payable, contingent commissions and other similar charges	102,707,090	189,131,733
5.	Other expenses (excluding taxes, licenses and fees)	86,785,287	154,968,281
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	69,900,285	82,033,738
7.1	Current federal and foreign income taxes (including $.....(48,242,194) on realized capital gains (losses))	21,433,661	0
7.2	Net deferred tax liability	0	0
8.	Borrowed money $.....0 and interest thereon $.....0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....160,848,190 and including warranty reserves of $.....0 and accrued accident and health experience rating refunds including $.....0 for medical loss ratio rebate per the Public Health Service Act)	2,800,220,788	2,745,184,940
10.	Advance premium	0	1,699
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	15,729,255	15,214,784
12.	Ceded reinsurance premiums payable (net of ceding commissions)	120,976,056	52,784,189
13.	Funds held by company under reinsurance treaties	2,057,492	2,069,009
14.	Amounts withheld or retained by company for account of others	27,905,098	22,225,245
15.	Remittances and items not allocated	15,013,529	15,179,673
16.	Provision for reinsurance (including $.....161,182 certified)	11,949,382	11,949,382
17.	Net adjustments in assets and liabilities due to foreign exchange rates	59,344,750	61,397,019
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	33,287,325	19,747,621
20.	Derivatives	0	0
21.	Payable for securities	17,937,674	1,125,370
22.	Payable for securities lending	191,534,729	145,140,015
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $.....0 and interest thereon $.....0	0	0
25.	Aggregate write-ins for liabilities	55,196,936	58,478,687
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	13,813,127,949	13,771,734,477
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	13,813,127,949	13,771,734,477
29.	Aggregate write-ins for special surplus funds	12,881,874	12,789,647
30.	Common capital stock	20,000,000	20,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	3,238,382,533	3,238,382,533
35.	Unassigned funds (surplus)	2,408,527,873	2,433,396,180
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 30 $.....0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 31 $.....0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	5,679,792,279	5,704,568,360
38.	Totals (Page 2, Line 28, Col. 3)	19,492,920,229	19,476,302,837

DETAILS OF WRITE-INS

2501.	Other liabilities	43,542,519	43,556,621
2502.	Investment real estate liability	23,906,215	27,078,565
2503.	Retroactive reinsurance reserve assumed	292,585	292,702
2598.	Summary of remaining write-ins for Line 25 from overflow page	(12,544,383)	(12,449,200)
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	55,196,936	58,478,687
2901.	Special surplus from retroactive reinsurance	12,881,874	12,789,647
2902.		0	0
2903.		0	0
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	12,881,874	12,789,647
3201.		0	0
3202.		0	0
3203.		0	0
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.....108,341,429)	110,483,560	104,543,594	430,678,154
1.2 Assumed (written $.....1,540,671,536)	1,485,774,674	1,414,449,616	5,859,373,642
1.3 Ceded (written $.....88,991,996)	93,245,398	88,935,695	365,256,621
1.4 Net (written $.....1,560,020,969)	1,503,012,836	1,430,057,515	5,924,795,175
DEDUCTIONS:			
2. Losses incurred (current accident year $.....843,241,365):			
2.1 Direct	93,055,018	64,065,765	341,586,260
2.2 Assumed	540,775,316	827,285,791	3,435,507,844
2.3 Ceded	(201,093,657)	61,182,888	286,953,866
2.4 Net	834,923,991	830,168,669	3,490,140,238
3. Loss adjustment expenses incurred	147,769,425	137,349,844	621,636,165
4. Other underwriting expenses incurred	443,963,975	431,668,773	1,742,549,981
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	1,426,657,391	1,399,187,285	5,854,326,384
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	76,355,446	30,870,229	70,468,791
INVESTMENT INCOME			
9. Net investment income earned	238,889,298	131,617,811	711,936,717
10. Net realized capital gains (losses) less capital gains tax of $.....370,108	2,776,304	(4,332,183)	(4,242,931)
11. Net investment gain (loss) (Lines 9 + 10)	241,665,602	127,285,627	707,693,786
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....533,074 amount charged off $.....3,477,003)	(2,943,930)	(2,559,048)	(12,665,495)
13. Finance and service charges not included in premiums	5,652,449	4,827,634	20,058,454
14. Aggregate write-ins for miscellaneous income	1,709,516	250,464	(1,454,336)
15. Total other income (Lines 12 through 14)	4,418,035	2,519,050	5,938,623
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	322,439,083	160,674,907	784,101,200
17. Dividends to policyholders	2,781,222	2,913,962	11,505,116
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)	319,657,861	157,760,945	772,596,084
19. Federal and foreign income taxes incurred	42,871,169	42,280,393	128,089,019
20. Net income (Line 18 minus Line 19) (to Line 22)	276,786,691	115,480,552	644,507,065
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	5,704,568,360	5,367,281,700	5,367,281,700
22. Net income (from Line 20)	276,786,691	115,480,552	644,507,065
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....4,423,200	(35,581,970)	30,872,092	(38,524,787)
25. Change in net unrealized foreign exchange capital gain (loss)	2,032,604	(7,518,143)	(8,035,070)
26. Change in net deferred income tax	3,425,841	15,077,720	15,414,818
27. Change in nonadmitted assets	7,560,752	4,904,679	(21,201,067)
28. Change in provision for reinsurance	0	0	125,701
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	(279,000,000)	(85,000,000)	(255,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	(24,776,081)	73,816,899	337,286,659
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	5,679,792,279	5,441,098,600	5,704,568,360
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Change in COLI cash values	1,028,270	(39,548)	(1,176,241)
1402. Profit and loss, miscellaneous	556,902	469,933	1,476,137
1403. Retroactive reinsurance gain/loss	150,685	(125,395)	(1,679,801)
1498. Summary of remaining write-ins for Line 14 from overflow page	(26,340)	(54,526)	(74,431)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	1,709,516	250,464	(1,454,336)
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	0	0	0

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	1,494,147,555	1,465,409,913	5,990,697,347
2.	Net investment income	151,468,210	151,786,455	789,050,060
3.	Miscellaneous income	4,418,035	2,439,771	5,691,792
4.	Total (Lines 1 through 3)	1,650,033,800	1,619,636,139	6,785,439,200
5.	Benefit and loss related payments	822,684,263	759,314,533	3,213,235,506
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	776,898,876	738,216,284	2,329,270,094
8.	Dividends paid to policyholders	2,266,752	2,071,719	10,414,060
9.	Federal and foreign income taxes paid (recovered) net of $.....0 tax on capital gains (losses)	(69,041)	41,142,050	191,237,203
10.	Total (Lines 5 through 9)	1,601,780,850	1,540,744,585	5,744,156,862
11.	Net cash from operations (Line 4 minus Line 10)	48,252,951	78,891,554	1,041,282,338
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	390,765,763	431,971,560	1,564,531,393
	12.2 Stocks	19,560,562	18,116,546	107,975,185
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	8,258,834
	12.5 Other invested assets	15,235,053	39,087,615	103,858,611
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(13,207)	(21,639)	(3,745)
	12.7 Miscellaneous proceeds	16,812,304	44,037,377	9,935,933
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	442,360,475	533,191,460	1,794,556,210
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	351,482,141	605,394,589	2,407,731,816
	13.2 Stocks	19,979,038	18,580,986	98,533,070
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	75,385,929	30,941,091	62,406,183
	13.5 Other invested assets	10,844,228	25,741,262	80,533,695
	13.6 Miscellaneous applications	52,821,091	29,189,513	21,991,675
	13.7 Total investments acquired (Lines 13.1 to 13.6)	510,512,428	709,847,440	2,671,196,439
14.	Net increase or (decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(68,151,952)	(176,655,980)	(876,640,229)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	279,000,000	85,000,000	255,000,000
	16.6 Other cash provided (applied)	64,879,466	37,584,176	9,651,758
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(214,120,534)	(47,415,824)	(245,348,242)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(234,019,535)	(145,180,250)	(80,706,133)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	505,613,683	586,319,816	586,319,816
	19.2 End of period (Line 18 plus Line 19.1)	271,594,147	441,139,565	505,613,683

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

20.0001	Dividend from subsidiary	107,065,698	0	0
20.0002	Exchange of bonds	17,439,510	8,293,444	37,500,613
20.0003	Stock distribution from limited partnership	2,355,199	342,327	11,530,935
20.0004	Income payment received in securities	429,595	508,019	1,938,058
20.0005	Other assets tri-party/tax credit bonds	19,815	19,617	93,825

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	March 31, 2019	December 31, 2018
1. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 276,786,691	$ 644,507,065
2. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				-	-
3. State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 276,786,691	$ 644,507,065
Surplus					
5. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 5,679,792,279	$ 5,704,568,360
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				-	-
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 5,679,792,279	$ 5,704,568,360

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

No significant change.

C. Accounting Policy:

No significant change.

(2) Not applicable.

(6) For a discussion of the valuation basis and adjustment methodology for loan-backed securities and structured securities, see Note 5D.

D. Going Concern:

Not applicable.

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

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

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

Fair value amounts disclosed are generally provided by Securities Valuation Office (SVO) or, if not available from the SVO, by third party pricing services.

(2) The Company had no loan-backed or structured securities with other-than-temporary impairments recognized in 2019.

(3) Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	$	54,468
	2. 12 Months or Longer	$	9,718,544
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$	9,951,307
	2. 12 Months or Longer	$	723,987,692

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

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

No significant change.

(3)b. Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

J. Real Estate:

No significant change.

K. Low-Income Housing Tax Credits (LIHTC):

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

(1) No significant change.

(2) Not applicable.

(3) Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. Structured Notes:

No significant change.

P. 5GI Securities:

No significant change.

Q. Short Sales:

No significant change.

R. Prepayment Penalty and Acceleration Fees:

No significant change.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 8 – Derivative Instruments

A – G. No significant change.

H. Not applicable.

Note 9 – Income Taxes

No significant change.

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

On January 1, 2019, United States Fidelity and Guaranty Company made a stock dividend of all its common stock in its direct, wholly-owned insurance company subsidiaries, Fidelity and Guaranty Insurance Company (FGIC) and Fidelity and Guaranty Insurance Underwriters, Inc. (FGIU), to the Company. As a result, FGIC and FGIU became direct, wholly-owned subsidiaries of the Company.

Note 11 – Debt

A. No significant change.

B. Not applicable.

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

A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

On March 20, 2019, the Company paid ordinary dividends of $279 million to its parent company, The Travelers Companies, Inc.

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(2) Not applicable.

(4) Not applicable.

C. Wash Sales:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

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

A. (1) Securities measured and reported at fair value as of March 31, 2019:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ -	$ 377,893,781	$ -	$ -	$ 377,893,781
Common stock					
Industrial and miscellaneous	102,304,888	-	2,197,320	-	104,502,208
Total securities at fair value	$ 102,304,888	$ 377,893,781	$ 2,197,320	$ -	$ 482,395,989

At March 31, 2019, the Company also holds Level 2 U.S. special revenue bonds and Level 3 industrial and miscellaneous bonds, both measured and reported at their fair value of zero.

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

There have been no changes in the value of Level 3 industrial and miscellaneous common stock from the previous reporting period.

During the current quarter, Level 3 industrial and miscellaneous bonds measured and reported at their fair value of zero transferred into Level 3 due to the absence of observable market data at quarter end.

(3) Level 2 and Level 3 valuation techniques:

The fair values of bonds are generally provided by the SVO or, if not available from the SVO, by third party pricing services.

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

(4) Derivative assets and liabilities:

Not applicable.

B. Not applicable.

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

(At March 31, 2019) Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 5,000,000	$ 5,000,000	$ -	$ 5,000,000	$ -	$ -	$ -
Short-term bonds	234,613,994	234,613,607	24,216,200	210,397,794	-	-	-
Long-term bonds	13,139,682,532	12,875,407,083	500,620,097	12,637,387,508	1,674,927	-	-
Preferred stock	1,667,000	1,195,000	1,667,000	-	-	-	-
Common stock	104,502,208	104,502,209	102,304,888	-	2,197,320	-	-

(At December 31, 2018) Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Short-term bonds	$ 472,855,672	$ 472,856,169	$ 67,081,235	$ 405,774,437	$ -	$ -	$ -
Long-term bonds	12,874,381,708	12,891,814,320	567,541,663	12,298,147,834	8,692,211	-	-
Preferred stock	1,534,000	1,195,000	1,534,000	-	-	-	-
Common stock	87,889,198	87,889,198	85,691,878	-	2,197,320	-	-

D. Not applicable.

E. Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

The Company had no material subsequent events through May 8, 2019.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

A – E. Retrospective Premiums:

No significant change.

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

Not applicable.

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

In 2019, the prior year-end total loss and loss adjustment expense reserves developed favorably by $19,077,000, resulting from better than expected loss and defense and cost containment (DCC) experience across multiple Schedule P lines, primarily workers' compensation, homeowners, and personal auto liability lines of business. This favorable development was partially offset by higher than expected loss experience in other liability and commercial multiple peril lines.

The improvement in workers' compensation was driven primarily by better than expected loss experience for recent accident years. Lower estimates for adjusting and other expenses also contributed to the workers' compensation improvement. The improvement in homeowners was driven primarily by better than expected loss experience for accident year 2018. The improvement in personal auto liability was driven primarily by better than expected loss experience for recent accident years but was partially offset by higher than expected adjusting and other costs. Additional favorable loss and DCC development was spread across multiple lines and accident years and not concentrated in any particular line or accident year. Higher than expected loss experience in other liability was primarily for "Prior" accident years and in commercial multiple peril for accident year 2018.

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

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

Not significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 36 – Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [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 [X] No [ ]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

On January 1, 2019, Jupiter Holdings, Inc. was dissolved and as a result, American Equity Insurance Company and Northland Insurance Company became direct subsidiaries of The Travelers Indemnity Company. Additionally, on January 1, 2019, United States Fidelity and Guaranty Company made a stock dividend of all of its common stock in Fidelity Guaranty Insurance Company and Fidelity Guaranty Insurance Underwriters, Inc. to St. Paul Fire and Marine Insurance Company. This resulted in Fidelity Guaranty Insurance Company and Fidelity Guaranty Insurance Underwriters, Inc. becoming direct, wholly-owned subsidiaries of St. Paul Fire and Marine Insurance Company.

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No [ ]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 86312

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? 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. 12/31/2014

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/26/2016

6.4 By what department or departments?

Insurance Department of Connecticut

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [ ] No [X]

8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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]

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 18,040,378

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	1,899,458,579	1,954,105,853
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	47,153,170	47,327,226
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,946,611,748	$ 2,001,433,080
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: $ 191,534,729

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 191,534,729

16.3 Total payable for securities lending reported on the liability page: $ 191,534,729

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

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017-2070
The Bank of New York Mellon	240 Greenwich Street, New York, NY 10286

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
CIBC Mellon	1 York Street	Custodial account for Canadian Branch
	Toronto, ON M5J 0B6	
Citigroup Global Markets Inc.	Special Equity Transactions Group	Brokerage account
	390 Greenwich Street, 1st Floor	
	New York, NY 10013	
Citibank N/A	388 Greenwich Street	Letter of Credit Agreement
	New York, NY 10013	

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

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:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
    Has the reporting entity self-designated 5GI securities? Yes [X] No [ ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
    Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

   If yes, attach an explanation.

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

   If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
Other liability-occurrence	0.000	5.000%	0	0	35,764,533	35,764,533	0	0	217,160	217,160
Total	XXX	XXX	0	0	35,764,533	35,764,533	0	0	217,160	217,160

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

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]

7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ] No [ ]

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
U.S. Insurers						
10677.....	31-0542366.....	CINCINNATI INSURANCE COMPANY.....	OH.....	AUTHORIZED.....	.....0.....	.....
All Other Insurers						
00000.....	AA-1120156.....	LLOYDS SYNDICATE 1686.....	GBR.....	AUTHORIZED.....	.....0.....	.....
00000.....	AA-3191239.....	LUMEN RE LIMITED.....	BMU.....	UNAUTHORIZED.	.....0.....	.....
00000.....	AA-3191295.....	THIRD POINT REINSURANCE (USA) LTD.....	BMU.....	UNAUTHORIZED.	.....0.....	.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
1. Alabama AL	L	(30,167)	3,859	212,041	134,988	25,527,886	28,330,717
2. Alaska AK	L	103,901	109,566	38,452	66,422	4,897,695	5,379,492
3. Arizona AZ	L	3,604	40,671	121,836	253,532	21,150,501	21,909,351
4. Arkansas AR	L	258,249	241,186	25,709	30,666	9,621,335	10,802,079
5. California CA	L	5,701,561	5,563,131	6,430,779	3,940,394	121,811,949	151,156,136
6. Colorado CO	L	3,460,177	3,277,752	2,157,125	1,308,010	41,244,304	40,925,882
7. Connecticut CT	L	94,682	58,104	47,705	324,146	15,014,858	17,475,969
8. Delaware DE	L	13,939	13,614	275,997	58,993	3,777,789	4,641,877
9. District of Columbia DC	L	0	11,076	157,276	160,944	4,786,972	5,251,549
10. Florida FL	L	864,919	834,709	1,887,446	737,317	51,289,761	60,255,812
11. Georgia GA	L	36,975	55,174	371,243	167,531	28,362,425	32,713,585
12. Hawaii HI	L	3,622	3,330	6,350	12,512	1,986,437	3,294,465
13. Idaho ID	L	12,114	16,716	(178)	(229)	1,324,091	1,541,781
14. Illinois IL	L	197,979	395,809	3,417,456	346,241	58,055,555	62,603,005
15. Indiana IN	L	52,975	66,591	272,079	326,467	11,724,633	11,269,824
16. Iowa IA	L	8,406	17,336	(596,479)	311,265	16,030,935	17,352,957
17. Kansas KS	L	2,355,294	2,202,067	133,418	1,032,166	22,970,789	20,613,180
18. Kentucky KY	L	422,396	418,679	188,199	834,572	17,249,841	10,861,621
19. Louisiana LA	L	4,445,827	4,393,388	1,203,507	2,692,497	49,872,720	59,288,239
20. Maine ME	L	39,264	38,456	1,366	32,817	1,747,672	1,905,529
21. Maryland MD	L	222,048	33,818	143,683	239,386	29,755,633	32,643,779
22. Massachusetts MA	L	58,404	74,861	111,097	56,653	29,985,494	37,563,803
23. Michigan MI	L	691,898	751,625	720,016	175,051	37,348,499	38,461,288
24. Minnesota MN	L	42,892	7,618	640,047	550,109	60,820,940	57,751,050
25. Mississippi MS	L	2,041,295	1,077,546	267,281	432,288	15,722,096	15,255,101
26. Missouri MO	L	11,249	27,430	1,926,084	105,428	26,206,734	27,948,984
27. Montana MT	L	467,676	483,119	48,696	35,621	5,021,411	5,005,719
28. Nebraska NE	L	138,284	134,575	53,745	56,433	11,312,891	14,219,108
29. Nevada NV	L	15,900	1,406	3,032,590	375,669	11,497,184	16,730,961
30. New Hampshire NH	L	10,055	8,155	56,172	56,487	8,498,498	11,528,588
31. New Jersey NJ	L	233,134	41,684	2,211,423	685,362	35,737,689	42,189,305
32. New Mexico NM	L	5,935,726	4,034,995	2,919,600	844,731	37,244,714	30,049,883
33. New York NY	L	329,042	463,592	1,940,889	7,567,681	167,253,300	195,172,027
34. North Carolina NC	L	(8,895)	65,055	91,029	59,241	15,968,620	16,909,355
35. North Dakota ND	L	4,144,222	3,561,842	605,868	4,489,322	22,685,894	19,884,722
36. Ohio OH	L	1,868,905	1,698,963	220,523	989,919	38,350,768	25,704,057
37. Oklahoma OK	L	3,781,121	4,385,517	2,154,946	2,078,228	33,344,193	41,537,115
38. Oregon OR	L	4,195	36,303	2,930,500	42,532	5,990,528	6,886,598
39. Pennsylvania PA	L	5,126,885	4,081,150	5,873,345	3,418,178	66,973,147	73,002,406
40. Rhode Island RI	L	588	588	8,294	9,174	3,478,399	3,655,631
41. South Carolina SC	L	16,991	17,218	315,208	86,097	7,816,022	9,215,137
42. South Dakota SD	L	41,049	35,948	39,312	79,617	8,696,335	8,375,758
43. Tennessee TN	L	3,540	38,486	79,543	163,163	26,787,787	28,441,930
44. Texas TX	L	37,191,024	32,248,777	40,565,746	15,718,100	306,367,106	273,386,186
45. Utah UT	L	311,360	256,037	320,621	400,081	8,015,556	7,923,712
46. Vermont VT	L	265	265	6,139	13,570	2,530,674	2,747,734
47. Virginia VA	L	121,928	154,707	731,531	112,287	21,176,050	25,669,551
48. Washington WA	L	58,308	21,985	200,224	10,998,306	17,545,135	20,829,131
49. West Virginia WV	L	3,903,006	3,016,944	648,326	246,195	18,445,954	15,853,393
50. Wisconsin WI	L	(134,370)	73,151	1,305,412	2,886,652	46,348,167	49,165,156
51. Wyoming WY	L	3,420,052	3,077,487	4,849,449	393,915	20,111,252	21,190,834
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	217	0	0	0	3,277	4,668
54. Puerto Rico PR	L	0	2,566	431,250	0	562,655	1,044,512
55. US Virgin Islands VI	L	0	0	0	0	70,395	102,389
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	L	20,126,932	19,521,170	26,459,329	14,393,848	196,046,409	220,250,213
58. Aggregate Other Alien OT	XXX	120,787	1,245,629	4,068,682	83,167	7,879,748	9,028,999
59. Totals	XXX	108,341,429	98,441,425	122,327,923	80,613,740	1,860,047,299	1,972,901,833
DETAILS OF WRITE-INS							
58001. CYM Cayman Islands	XXX	99,596	169,797	0	0	0	0
58002. ZZZ Other Alien	XXX	16,182	11,348	4,020,922	422	5,953,037	6,904,706
58003. CHN China	XXX	2,956	1,390	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	2,053	1,063,094	47,760	82,745	1,926,711	2,124,293
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	120,787	1,245,629	4,068,682	83,167	7,879,748	9,028,999

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 55

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI)..... 0

D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile..... 0

R - Registered - Non-domiciled RRGs..... 0

Q - Qualified - Qualified or accredited reinsurer..... 0

N - None of the above - Not allowed to write business in the state..... 2

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

The Travelers Companies, Inc.	Minnesota	41-0518860	… … Windamere III, LLC (99%)	Minnesota	41-2007089
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	… Camperdown Corporation	Delaware	41-1762781
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	… Aprilgrange Limited	United Kingdom	
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	… F&G UK Underwriters Limited	United Kingdom	
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765	… Travelers Underwriting Agency Limited	United Kingdom	
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	… Travelers Syndicate Management Limited *	United Kingdom	
… … Northbrook Holdings, Inc.	Delaware	51-0375653	… Travelers Corporate Trustee Limited	United Kingdom	
… … … Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	… Travelers London Limited	United Kingdom	
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	… TCI Global Services, Inc.	Delaware	52-1965525
… … Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	… Travelers Management Limited	United Kingdom	
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	… … Travelers Insurance Designated Activity Company *	Ireland	
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	… Simply Business Holdings Ltd	United Kingdom	
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	… Simply Business Group Ltd	United Kingdom	
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… Xbridge Holdings Limited	United Kingdom	
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… Xbridge Acquisitions Limited	United Kingdom	
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… Simply Business Holdings, Inc.	Delaware	
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	… … Simply Business, Inc.	Massachusetts	
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	… Xbridge Limited	United Kingdom	
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	… 10762962 Canada Inc.	Canada	
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	… … Zensurance Inc. (79.3%)	Canada	
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255	… … … Zensurance Brokers Inc.	Canada	
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … BMR Sports Properties, Inc.	Maryland	52-1852190	… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … MMI Capital Trust I	Delaware	52-2073764	… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … Promenade Partners, L.L.C.	Delaware	41-0406690	… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … USF&G Capital I	Delaware	52-1953822	… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … USF&G Capital III	Delaware	52-2044075	… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … 350 Market Street, LLC	Delaware	38-4046010	… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … Travelers Special Services Limited	United Kingdom		… … … … Oregon Evergreen Investor I, LLC	Delaware	06-6033509
… … Yonkers Financing Corp.	Delaware	20-3033027	… … … Travelers (Bermuda) Limited *	Bermuda	AA-3194119
… … English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	… … … Travelers Lloyds Management Company	Texas	20-4312440
… … … English Turn LLC (99%)	Minnesota	59-2635727	… … … TPC Investments Inc.	Connecticut	06-1534005
… … … Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … English Turn LLC (1%)	Minnesota	59-2635727	… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … English Turn Realty Management, Inc.	Minnesota	52-1715225	… … … … … Travelers MGA, Inc.	Texas	75-2676034
… … … Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	… … … … 8527512 Canada Inc. (77.52%)	Canada	
… … 8527512 Canada Inc. (22.48%)	Canada		… … … … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270	… … … … Travelers Insurance Company of Canada *	Canada	AA-1560039
… … Fog City Fund, LLC (99%)	Minnesota	41-1985480	… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165	… … … … … Travelers Global, Inc.	Delaware	47-2215437
… … Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945	… … … … … … Travelers Brazil Holding LLC	Delaware	47-2215437
… … Vesbridge Partners, LP (85%)	Minnesota	20-1222630	… … … … … … … Travelers Brazil Acquisition LLC	Delaware	47-2215437
… … Windamere II, LLC (99%)	Minnesota	41-1963936	… … … … … … … … Junto Holding Brasil S.A. (49.5%)	Brazil	

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Notes:
* Denotes affiliated insurer
Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

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

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

Q11.1

Notes:
* Denotes affiliated insurer
Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
3548	The Travelers Companies, Inc...	00000.....	20-3033027..	.....	.....	.....	Yonkers Financing Corp.	DE.....	DS.....	St. Paul Fire and Marine Insurance Company.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1466734..	.....	.....	.....	English Turn Fidelity Realty, Inc.	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.	MN.....	DS.....	English Turn Fidelity Realty, Inc.	O/M.....	.....99.000	The Travelers Companies, Inc.	.....N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.	MN.....	DS.....	English Turn Fidelity Realty, Inc.	O/M.....	.....99.000	The Travelers Companies, Inc.	.....N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.	O.....	.....1.000	The Travelers Companies, Inc.	.....N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	52-1715225..	.....	.....	.....	English Turn Realty Management, Inc.	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.	MN.....	DS.....	English Turn Realty Management, Inc.	O/B/M.....	.....1.000	The Travelers Companies, Inc.	.....N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.	CAN.....	DS.....	St. Paul Fire and Marine Insurance Company.	O/B/M.....	.....22.480	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270.	.....	.....	.....	The Dominion of Canada General Insurance Company.	CAN.....	DS.....	8527512 Canada Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1985480..	.....	.....	.....	Fog City Fund, LLC.	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.	O.....	.....99.000	The Travelers Companies, Inc.	.....N.....	0108.
3548	The Travelers Companies, Inc...	00000.....	76-0753165..	.....	.....	.....	Symmetry Growth Capital II, LLC.	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.	O.....	....100.000	The Travelers Companies, Inc.	.....N.....	0108.
3548	The Travelers Companies, Inc...	00000.....	41-1927945..	.....	.....	.....	Upper Lake Growth Capital, LLC.	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.	O.....	.....99.000	The Travelers Companies, Inc.	.....N.....	0108.
3548	The Travelers Companies, Inc...	00000.....	20-1222630..	.....	.....	.....	Vesbridge Partners, LP.	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.	O.....	.....85.000	The Travelers Companies, Inc.	.....N.....	0108.
3548	The Travelers Companies, Inc...	00000.....	41-1963936..	.....	.....	.....	Windamere II, LLC.	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.	O.....	.....99.000	The Travelers Companies, Inc.	.....N.....	0108.
3548	The Travelers Companies, Inc...	00000.....	41-2007089..	.....	.....	.....	Windamere III, LLC.	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.	O.....	.....99.000	The Travelers Companies, Inc.	.....N.....	0108.
3548	The Travelers Companies, Inc...	00000.....	41-1762781..	.....	.....	.....	Camperdown Corporation.	DE.....	NIA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1888760..	.....	.....	.....	SPC Insurance Agency, Inc.	MN.....	NIA.....	The Travelers Companies, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Aprilgrange Limited.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	F&G UK Underwriters Limited.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Underwriting Agency Limited.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Syndicate Management Limited.	GBR.....	IA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Corporate Trustee Limited.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers London Limited.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1965525..	.....	.....	.....	TCI Global Services, Inc.	DE.....	NIA.....	The Travelers Companies, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Management Limited.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1121375.	.....	.....	.....	Travelers Insurance Company Limited.	GBR.....	IA.....	The Travelers Companies, Inc.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Insurance Designated Activity Company.	IRL.....	IA.....	Travelers Insurance Company Limited.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Simply Business Holdings Ltd.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Simply Business Group Ltd.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Xbridge Holdings Limited.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Xbridge Acquisitions Limited.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Simply Business Holdings, Inc.	DE.....	NIA.....	The Travelers Companies, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Simply Business, Inc.	MA.....	NIA.....	Simply Business Holdings, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Xbridge Limited.	GBR.....	NIA.....	The Travelers Companies, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	10762962 Canada Inc.	CAN.....	NIA.....	The Travelers Companies, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Zensurance Inc.	CAN.....	NIA.....	10762962 Canada Inc.	O/B.....	.....79.300	The Travelers Companies, Inc.	.....N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Zensurance Brokers Inc.	CAN.....	NIA.....	Zensurance Inc.	O.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1008174..	.....	.....	.....	Travelers Property Casualty Corp.	CT.....	NIA.....	The Travelers Companies, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1445591..	.....	.....	.....	Travelers Insurance Group Holdings Inc.	DE.....	NIA.....	Travelers Property Casualty Corp.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	19070.....	06-6033509..	.....	.....	.....	The Standard Fire Insurance Company	CT.....	IA.....	Travelers Insurance Group Holdings Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Standard Fire Properties, LLC	DE.....	NIA.....	The Standard Fire Insurance Company	O/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	94-3097171..	.....	.....	.....	Bayhill Restaurant II Associates	CA.....	NIA.....	Standard Fire Properties, LLC	O.....	.....50.000	The Travelers Companies, Inc.	.....N.....	0105.
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Standard Fire UK Investments, LLC	DE.....	NIA.....	The Standard Fire Insurance Company	O/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	19062.....	06-0848755..	.....	.....	.....	The Automobile Insurance Company of Hartford, Connecticut	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0848755..	.....	.....	.....	Auto Hartford Investments, LLC	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	36145.....	06-1286264..	.....	.....	.....	Travelers Personal Security Insurance Company	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	36161.....	06-1286274..	.....	.....	.....	Travelers Property Casualty Insurance Company	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	38130.....	36-3703200..	.....	.....	.....	Travelers Personal Insurance Company	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	27-4469564..	.....	.....	.....	Travelers Texas MGA, Inc.	TX.....	NIA.....	The Standard Fire Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Oregon Evergreen Investor I, LLC	DE.....	NIA.....	The Standard Fire Insurance Company	O/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-3194119.	.....	.....	.....	Travelers (Bermuda) Limited	BMU.....	IA.....	Travelers Insurance Group Holdings, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-4312440..	.....	.....	.....	Travelers Lloyds Management Company	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1534005..	.....	.....	.....	TPC Investments Inc.	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	19038.....	06-6033504..	.....	.....	.....	Travelers Casualty and Surety Company	CT.....	IA.....	Travelers Insurance Group Holdings, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	41483.....	06-1067463..	.....	.....	.....	Farmington Casualty Company	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	75-2676034..	.....	.....	.....	Travelers MGA, Inc.	TX.....	NIA.....	Farmington Casualty Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.	CAN.....	NIA.....	Travelers Casualty and Surety Company	O/B/M.....	.....77.520	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270.	.....	.....	.....	The Dominion of Canada General Insurance Company	CAN.....	IA.....	8527512 Canada Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560039.	.....	.....	.....	Travelers Insurance Company of Canada	CAN.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	31194.....	06-0907370..	.....	.....	.....	Travelers Casualty and Surety Company of America	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Global, Inc.	DE.....	NIA.....	Travelers Casualty and Surety Company of America	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Brazil Holding LLC	DE.....	NIA.....	Travelers Global, Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Brazil Acquisition LLC	DE.....	NIA.....	Travelers Brazil Holding LLC	O/B/M.....	....100.000	The Travelers Companies, Inc.	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Holding Brasil S.A.	BRA.....	NIA.....	Travelers Brazil Acquisition LLC	O/B.....	.....49.500	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230021.	.....	.....	.....	Junto Resseguros S.A.	BRA.....	IA.....	Junto Holding Brasil S.A.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Controle de Riscos Ltda.	BRA.....	NIA.....	Junto Resseguros S.A.	O/B.....	.....0.010	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230002.	.....	.....	.....	Junto Seguros S.A.	BRA.....	IA.....	Junto Holding Brasil S.A.	O/B.....	....100.000	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Controle de Riscos Ltda.	BRA.....	NIA.....	Junto Seguros S.A.	O/B.....	.....99.990	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Junto Holding Latam S.A.	BRA.....	NIA.....	Travelers Brazil Acquisition LLC	O/B.....	.....49.500	The Travelers Companies, Inc.	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2330036.	.....	.....	.....	JMalucelli Travelers Seguros S.A.	COL.....	IA.....	Junto Holding Latam S.A.	O/B/M.....	.....51.000	The Travelers Companies, Inc.	.....N.....	0106.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Participações em Seguros Brasil S.A.	BRA.....	NIA.....	Travelers Brazil Acquisition LLC	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230022.	.....	.....	.....	Travelers Seguros Brasil S.A.	BRA.....	IA.....	Travelers Participações em Seguros Brasil S.A.	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	19046.....	06-0876835..	.....	.....	.....	Travelers Casualty Insurance Company of America	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36170.....	06-1286266..	.....	.....	.....	Travelers Casualty Company of Connecticut	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033504..	.....	.....	.....	Travelers Casualty UK Investments LLC	DE.....	NIA.....	Travelers Casualty and Surety Company	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36137.....	06-1286268..	.....	.....	.....	Travelers Commercial Insurance Company	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	29696.....	06-1203698..	.....	.....	.....	Travelers Excess and Surplus Lines Company	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41564.....	75-1732040..	.....	.....	.....	Travelers Lloyds of Texas Insurance Company	TX.....	IA.....	Travelers Casualty and Surety Company	O/M/A.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033504..	.....	.....	.....	The Family Business Institute LLC	DE.....	NIA.....	Travelers Casualty and Surety Company	O/B.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	82-0925474..	.....	.....	.....	IHP Capital Partners Fund VIII, L.P.	DE.....	NIA.....	Travelers Casualty and Surety Company	O.....	.....97.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25658.....	06-0566050..	.....	.....	.....	The Travelers Indemnity Company	CT.....	IA.....	Travelers Insurance Group Holdings Inc.	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arch Street North LLC	DE.....	NIA.....	The Travelers Indemnity Company	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25615.....	06-0291290..	.....	.....	.....	The Charter Oak Fire Insurance Company	CT.....	IA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Real Estate, LLC	DE.....	NIA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10647.....	59-3372141..	.....	.....	.....	First Floridian Auto and Home Insurance Company	FL.....	IA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	42811.....	56-1371361..	.....	.....	.....	Gulf Underwriters Insurance Company	CT.....	IA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	22233.....	75-6013697..	.....	.....	.....	Select Insurance Company	TX.....	IA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1120023.	.....	.....	.....	Travelers Casualty and Surety Company of Europe Limited	GBR.....	NIA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Crystal Brook, LLC	DE.....	NIA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Durham Holding, LLC	DE.....	NIA.....	Crystal Brook, LLC	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Sutton Holdco, LLC	DE.....	NIA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Cadet Limited, LLC	DE.....	NIA.....	Sutton Holdco, LLC	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arrowhead Company, LLC	DE.....	NIA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Eastern Asset, LLC	DE.....	NIA.....	Arrowhead Company, LLC	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	43117.....	86-0703220..	.....	.....	.....	American Equity Insurance Company	AZ.....	IA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10819.....	86-0868106..	.....	.....	.....	American Equity Specialty Insurance Company	CT.....	IA.....	American Equity Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24015.....	41-6009967..	.....	.....	.....	Northland Insurance Company	CT.....	IA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	27987.....	41-0983992..	.....	.....	.....	Northfield Insurance Company	IA.....	IA.....	Northland Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24031.....	94-6051964..	.....	.....	.....	Northland Casualty Company	CT.....	IA.....	Northland Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Indemnity U.K. Investments LLC	CT.....	NIA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	TPC U.K. Investments LLC	DE.....	NIA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25623.....	06-0303275..	.....	.....	.....	The Phoenix Insurance Company	CT.....	IA.....	The Travelers Indemnity Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25666.....	58-6020487..	.....	.....	.....	The Travelers Indemnity Company of America	CT.....	IA.....	The Phoenix Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25682.....	06-0336212..	.....	.....	.....	The Travelers Indemnity Company of Connecticut	CT.....	IA.....	The Phoenix Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25674.....	36-2719165..	.....	.....	.....	Travelers Property Casualty Company of America	CT.....	IA.....	The Phoenix Insurance Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	13-2743602..	.....	.....	.....	American Marine Management Services, Inc.	NY.....	OTH.....	Travelers Property Casualty Company of America	O/B.....	.....47.500	The Travelers Companies, Inc.....	.....N.....	0107.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q12.4

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

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	7,541,255	20,852,359	276.510	(27.192)
2. Allied lines	1,758,120	1,219,093	69.341	50.274
3. Farmowners multiple peril	0	0	0.000	0.000
4. Homeowners multiple peril	0	0	0.000	0.000
5. Commercial multiple peril	11,581	287,129	2,479.312	20,702.992
6. Mortgage guaranty	0	0	0.000	0.000
8. Ocean marine	1,743,344	(1,763,762)	(101.171)	(84.061)
9. Inland marine	5,259,546	955,162	18.161	62.419
10. Financial guaranty	0	0	0.000	0.000
11.1. Medical professional liability - occurrence	0	(7,595)	0.000	0.000
11.2. Medical professional liability - claims-made	0	(3,580)	0.000	0.000
12. Earthquake	99,265	19,323	19.466	(11.701)
13. Group accident and health	0	0	0.000	0.000
14. Credit accident and health	0	0	0.000	0.000
15. Other accident and health	0	(1)	0.000	0.000
16. Workers' compensation	352,055	8,224,816	2,336.229	3,204.380
17.1 Other liability-occurrence	47,475,080	39,615,405	83.445	62.659
17.2 Other liability-claims made	2,369,741	(2,568,581)	(108.391)	(48.301)
17.3 Excess workers' compensation	0	1,732,463	0.000	0.000
18.1 Products liability-occurrence	11,133,772	7,661,358	68.812	194.906
18.2 Products liability-claims made	70,279	(109,957)	(156.458)	405.457
19.1, 19.2 Private passenger auto liability	0	0	0.000	0.000
19.3, 19.4 Commercial auto liability	24,335,970	12,680,765	52.107	78.602
21. Auto physical damage	7,041,812	3,960,789	56.247	89.000
22. Aircraft (all perils)	0	(107,026)	0.000	0.000
23. Fidelity	576,207	238,750	41.435	37.294
24. Surety	304,881	94,847	31.110	6.151
26. Burglary and theft	65,906	16,140	24.489	50.245
27. Boiler and machinery	344,745	53,767	15.596	(20.183)
28. Credit	0	0	0.000	0.000
29. International	0	0	0.000	0.000
30. Warranty	0	0	0.000	0.000
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	3,353	0.000	0.000
35. Totals	110,483,560	93,055,018	84.225	61.281
DETAILS OF WRITE-INS				
3401. Tribal workers' compensation	0	3,353	0.000	0.000
3402.	0	0	0.000	0.000
3403.	0	0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	3,353	0.000	0.000

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	6,940,516	6,940,516	8,125,260
2. Allied lines	1,462,029	1,462,029	1,917,228
3. Farmowners multiple peril	0	0	0
4. Homeowners multiple peril	0	0	0
5. Commercial multiple peril	0	0	0
6. Mortgage guaranty	0	0	0
8. Ocean marine	1,523,218	1,523,218	1,485,030
9. Inland marine	4,647,663	4,647,663	4,299,074
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	0	0	0
11.2 Medical professional liability - claims made	0	0	0
12. Earthquake	93,924	93,924	96,018
13. Group accident and health	0	0	0
14. Credit accident and health	0	0	0
15. Other accident and health	0	0	0
16. Workers' compensation	351,055	351,055	(176,555)
17.1 Other liability-occurrence	46,776,613	46,776,613	42,225,103
17.2 Other liability-claims made	1,975,022	1,975,022	2,427,561
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	10,632,740	10,632,740	9,219,659
18.2 Products liability-claims made	104,803	104,803	91,923
19.1 19.2 Private passenger auto liability	0	0	0
19.3 19.4 Commercial auto liability	25,238,748	25,238,748	21,263,890
21. Auto physical damage	7,525,748	7,525,748	6,310,775
22. Aircraft (all perils)	0	0	0
23. Fidelity	420,099	420,099	389,160
24. Surety	329,801	329,801	397,978
26. Burglary and theft	57,176	57,176	55,633
27. Boiler and machinery	262,274	262,274	313,689
28. Credit	0	0	0
29. International	0	0	0
30. Warranty	0	0	0
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0
35. Totals	108,341,429	108,341,429	98,441,425
DETAILS OF WRITE-INS			
3401.	0	0	0
3402.	0	0	0
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2019 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2019 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2019 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2016 + Prior	2,715,116	3,144,162	5,859,278	242,230	18,263	260,493	2,571,017	21,381	2,973,843	5,566,241	98,132	(130,676)	(32,544)
2. 2017	608,178	928,913	1,537,091	110,336	6,138	116,474	569,138	9,078	836,501	1,414,717	71,295	(77,196)	(5,900)
3. Subtotals 2017 + Prior	3,323,294	4,073,076	7,396,370	352,566	24,401	376,967	3,140,155	30,459	3,810,344	6,980,958	169,427	(207,871)	(38,445)
4. 2018	815,386	1,629,975	2,445,361	316,252	60,351	376,603	714,613	36,567	1,336,946	2,088,125	215,480	(196,112)	19,367
5. Subtotals 2018 + Prior	4,138,680	5,703,051	9,841,731	668,818	84,751	753,570	3,854,768	67,026	5,147,290	9,069,084	384,907	(403,984)	(19,077)
6. 2019	XXX	XXX	XXX	XXX	218,058	218,058	XXX	179,975	603,738	783,712	XXX	XXX	XXX
7. Totals	4,138,680	5,703,051	9,841,731	668,818	302,810	971,628	3,854,768	247,001	5,751,027	9,852,796	384,907	(403,984)	(19,077)
8. Prior Year-End's Surplus As Regards Policyholders	5,704,568										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. 9.3 %	2. (7.1)%	3. (0.2)%
													Col. 13, Line 7 Line 8
													4. (0.3)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:





Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Amounts receivable under high deductible policies	14,151,752	1,423,458	12,728,294	14,777,054
2505. State surcharges receivable	12,352,806	0	12,352,806	11,282,210
2506. Assumed reinsurance receivable and payable	1,910,550	0	1,910,550	(42,264)
2507. Other assets	1,577,827	0	1,577,827	1,494,959
2508. Suspense, undistributed payments	581,351	0	581,351	1,808,295
2509. Ceded deposit asset	248,162	0	248,162	262,013
2510. Other assets tri-party/tax credit bonds	222,932	0	222,932	246,788
2597. Summary of remaining write-ins for Line 25	31,045,380	1,423,458	29,621,922	29,829,056

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Interest deposit liability	121,604	121,604
2505. Federal excise tax-reins contracts	975	975
2506. Escheat liability	65	65
2507. Retroactive reinsurance reserve ceded	(12,667,028)	(12,571,845)
2597. Summary of remaining write-ins for Line 25	(12,544,383)	(12,449,200)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Other assets tri-party/tax credit bond income	10,659	11,157	43,282
1405. Fines and penalties of regulatory authorities	(36,999)	(65,683)	(117,713)
1497. Summary of remaining write-ins for Line 14	(26,340)	(54,526)	(74,431)

Additional Write-ins for Schedule T:

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, Etc.	Active Status (a)	2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. AUS Australia	XXX	1,037	311	0	0	0	0
58005. CZE Czech Republic	XXX	679	679	0	0	0	0
58006. DEU Germany	XXX	363	2,443	0	0	0	0
58007. ZAF South Africa	XXX	350	350	0	0	0	0
58008. BMU Bermuda	XXX	0	585,940	0	0	0	0
58009. SGP Singapore	XXX	0	418,865	7,580	422	52,201	152,670
58010. AFG Afghanistan	XXX	0	19,141	0	0	0	0
58011. CHE Switzerland	XXX	0	16,000	0	0	0	0
58012. HKG Hong Kong, Special Adminis	XXX	0	11,000	0	0	0	0
58013. UKR Ukraine	XXX	0	680	0	0	0	0
58014. IRL Ireland	XXX	0	200	0	0	0	0
58015. FRA France	XXX	0	80	0	0	415,000	415,000
58016. CHL Chile	XXX	0	55	0	0	396,000	396,000
58017. BRA Brazil	XXX	0	0	0	0	395,000	395,000
58018. BRB Barbados	XXX	0	0	0	0	52,255	52,255
58019. JAM Jamaica	XXX	0	0	0	0	48,641	38,641
58020. ARG Argentina	XXX	0	0	0	0	5,391	0
58021. IDN Indonesia	XXX	0	0	2,162	0	0	0
58022. NER Niger	XXX	0	0	0	(13,263)	0	0
58023. TWN Taiwan, Republic of China	XXX	0	(350)	0	0	0	0
58024. GBR United Kingdom	XXX	(24)	0	38,018	95,586	562,222	674,727
58025. MEX Mexico	XXX	(353)	7,700	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow	XXX	2,053	1,063,094	47,760	82,745	1,926,711	2,124,293

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	805,697,346	783,347,005
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	66,698,048	21,272,343
	2.2 Additional investment made after acquisition	8,687,881	41,133,840
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	2,919,454
5.	Deduct amounts received on disposals	0	8,258,834
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other-than-temporary impairment recognized	0	0
8.	Deduct current year's depreciation	9,659,528	34,716,462
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	871,423,747	805,697,346
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	871,423,747	805,697,346

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	727,061,472	771,055,066
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	2,550,818	401,348
	2.2 Additional investment made after acquisition	8,293,410	80,132,347
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	(25,943,214)	(9,944,643)
6.	Total gain (loss) on disposals	2,033,830	5,562,379
7.	Deduct amounts received on disposals	17,590,253	115,389,546
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	(109,181)	(200,666)
10.	Deduct current year's other-than-temporary impairment recognized	0	4,554,814
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	696,296,883	727,061,472
12.	Deduct total nonadmitted amounts	29,408,361	36,484,228
13.	Statement value at end of current period (Line 11 minus Line 12)	666,888,523	690,577,244

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	14,880,357,097	14,134,074,625
2.	Cost of bonds and stocks acquired	498,751,182	2,557,234,493
3.	Accrual of discount	1,843,703	7,199,951
4.	Unrealized valuation increase (decrease)	(5,210,710)	(40,276,278)
5.	Total gain (loss) on disposals	2,003,351	4,886,830
6.	Deduct consideration for bonds and stocks disposed of	428,124,979	1,713,521,054
7.	Deduct amortization of premium	14,194,448	59,903,411
8.	Total foreign exchange change in book/adjusted carrying value	78,736	(128,210)
9.	Deduct current year's other-than-temporary impairment recognized	652,929	12,723,712
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	359,143	3,513,862
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	14,935,210,146	14,880,357,097
12.	Deduct total nonadmitted amounts	10,078,816	10,080,046
13.	Statement value at end of current period (Line 11 minus Line 12)	14,925,131,330	14,870,277,052

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	10,439,134,074	940,972,086	1,244,150,736	26,062,522	10,162,017,945			10,439,134,074
2. NAIC 2 (a)	2,147,708,079	72,645,595	77,700,579	(43,125,413)	2,099,527,682			2,147,708,079
3. NAIC 3 (a)	472,519,267	37,478,711	28,929,997	17,443,595	498,511,577			472,519,267
4. NAIC 4 (a)	270,906,627	12,439,000	5,840,626	15,778,994	293,283,995			270,906,627
5. NAIC 5 (a)	34,385,465	21,507,260	193,314	(347,551)	55,351,860			34,385,465
6. NAIC 6 (a)	16,977	0	20	6,310,676	6,327,632			16,977
7. Total Bonds	13,364,670,489	1,085,042,652	1,356,815,273	22,122,823	13,115,020,691	0	0	13,364,670,489
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0			0
9. NAIC 2	0	0	0	0	0			0
10. NAIC 3	1,195,000	0	0	0	1,195,000			1,195,000
11. NAIC 4	0	0	0	0	0			0
12. NAIC 5	0	0	0	0	0			0
13. NAIC 6	0	0	0	0	0			0
14. Total Preferred Stock	1,195,000	0	0	0	1,195,000	0	0	1,195,000
15. Total Bonds and Preferred Stock	13,365,865,489	1,085,042,652	1,356,815,273	22,122,823	13,116,215,691	0	0	13,365,865,489

(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 $.....232,583,994; NAIC 2 $.....0; NAIC 3 $.....5,000,000; NAIC 4 $.....2,029,613; 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	234,613,607	XXX	234,622,744	338,287	71,750

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	472,856,169	553,543,402
2. Cost of short-term investments acquired	710,703,906	2,852,461,945
3. Accrual of discount	0	3,010
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	948,935,714	2,933,084,465
7. Deduct amortization of premium	10,754	67,723
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	234,613,607	472,856,169
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	234,613,607	472,856,169

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 - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of cash equivalents acquired	4,987,500	0
3. Accrual of discount	17,346	42,472
4. Unrealized valuation increase (decrease)	(4,846)	3,532
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	0	46,004
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	5,000,000	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	5,000,000	0

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
					0	0	0	0
					0	0	0	0
Other Real Estate Properties:					0	0	0	0
Commercial Industrial Properties:					0	0	0	0
21 warehouses and land located at:					0	0	0	0
Various addresses	Denver	CO	05/26/1993	Various	0	0	0	888,454
					0	0	0	0
36 warehouses and land located at:					0	0	0	0
Various addresses	Saint Paul	MN	12/31/1990	Various	0	0	0	215,733
					0	0	0	0
4 warehouses and land located at:					0	0	0	0
various addresses	Minneapolis	MN	02/20/2019	Various	66,698,048	0	0	0
					0	0	0	0
					0	0	0	0
4 warehouses and land located at:					0	0	0	0
Oceangate Business Park	Hawthorne	CA	12/31/1990	Various	0	0	0	37,672
					0	0	0	0
14 warehouses/office showrooms					0	0	0	0
and land located at::					0	0	0	0
Plymouth Business Center	Plymouth	MN	04/01/1992	Various	0	0	0	195,899
					0	0	0	0
9 warehouses and land located at:					0	0	0	0
1885 Beaver Ruin Road	Norcross	GA	03/18/1994	Various	0	0	0	79,427
					0	0	0	0
8 warehouses and land located at:					0	0	0	0
3835 Knight Road	Memphis	TN	12/10/1996	Various	0	0	0	148,786
					0	0	0	0
13 warehouses and land located at:					0	0	0	0
6155 Jimmy Carter Boulevard	Norcross	GA	12/20/1996	Various	0	0	0	271,209
					0	0	0	0
12 warehouses and land located at:					0	0	0	0
Various addresses	Houston	TX	02/20/1997	Various	0	0	0	319,268
					0	0	0	0
12 warehouses and land located at:					0	0	0	0
2042 West Winton	Hayward	CA	05/15/1998	Various	0	0	0	218,178
					0	0	0	0
4 warehouses/office					0	0	0	0
Various addresses	Tampa/St Petersburg	FL	03/22/2004	Various	0	0	0	271,458
					0	0	0	0
Commercial Office Properties:					0	0	0	0
706 & 730 2nd Avenue South					0	0	0	0
733 Marquette Ave and					0	0	0	0
109 South 7th Street	Minneapolis	MN	12/31/1991	Various	0	0	0	1,589,177
					0	0	0	0
3300 Fernbrook Lane	Plymouth	MN	04/01/1992	Various	0	0	0	104,717

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
					0	0	0	0
920, 930, & 950 De Guigne Dr.	Sunnyvale	CA	05/30/2013	Various	0	0	0	746,755
					0	0	0	0
101 Lincoln Center Drive	Foster City	CA	04/07/2015	Various	0	0	0	2,700
					0	0	0	0
1901 West 14th Street	Tempe	AZ	12/28/1995	Various	0	0	0	23,463
					0	0	0	0
5401 West Kennedy	Tampa	FL	03/31/1998	Various	0	0	0	1,080,479
					0	0	0	0
19801 SW 72nd Street	Tualatin	OR	10/01/1998	Various	0	0	0	(12,689)
					0	0	0	0
2525 West 190th Street	Torrance	CA	12/31/1990	Various	0	0	0	234
					0	0	0	0
Two Centerpoint Drive	Lake Oswego	OR	10/01/1998	Various	0	0	0	1,238,939
					0	0	0	0
3001 Butterfield Road	Oakbrook	IL	05/12/1999	Various	0	0	0	71,224
					0	0	0	0
2401 W. Peoria Ave	Phoenix	AZ	11/29/2006	Various	0	0	0	45,646
					0	0	0	0
9780 S. Meridian Blvd	Denver	CO	12/21/2006	Various	0	0	0	68,171
					0	0	0	0
9060 East Via Linda	Scottsdale	AZ	02/01/2007	Various	0	0	0	939,647
					0	0	0	0
10303 & 10333 E. Dry Creek Rd	Englewood	CO	10/10/2013	Various	0	0	0	143,334
0199999. Totals					66,698,048	0	0	8,687,881
0399999. Totals					66,698,048	0	0	8,687,881

QE01.1

SCHEDULE A - PART 3

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

NONE

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred

SCHEDULE B - PART 2

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

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

NONE

QE02

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
	Hancock Capital Partners IV, L.P.	Boston	MA	Hancock Mezzanine Investments LLC		04/04/2008	2	0	9,993	0	921,801	8.960
	Hancock Capital Partners V, L.P.	Boston	MA	Hancock Mezzanine Investments LLC		11/29/2012	2	0	3,719	0	1,106,168	4.770
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								0	13,712	0	2,027,969	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Bacchus Capital, L.P.	New York	NY	Bacchus Capital		01/18/2008	3	0	209,351	0	0	11.550
	BRS & Co. IV, L.P.	New York	NY	Bruckman, Rosser, Sherrill & Co		12/22/2017	3	1,156,485	0	0	13,843,515	13.930
	Carlyle Europe Partners II, L.P.	London	GBR	The Carlyle Group		12/13/2004	3	0	1,533	0	202,207	0.450
	Carlyle Europe Partners III, L.P.	London	GBR	The Carlyle Group		02/01/2007	3	0	79,045	0	825,224	0.244
	Carlyle Europe Partners V, S.C.Sp.	London	GBR	The Carlyle Group		12/21/2018	3	1,394,333	0	0	15,456,719	0.278
	Carlyle Partners IV, L.P.	Washington	DC	The Carlyle Group		12/31/2004	3	0	3,575	0	2,401,394	0.300
	Carlyle Partners VI, L.P.	Washington	DC	The Carlyle Group		12/21/2012	3	0	112,140	0	1,598,578	0.140
	Carlyle U.S. Equity Opportunity Fund, L.P.	Washington	DC	The Carlyle Group		11/06/2012	3	0	134,478	0	761,771	1.150
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA	Friedman Fleischer & Lowe		08/13/2007	3	0	34,212	0	1,477,624	2.210
	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA	Hellman & Friedman LLC		07/21/2009	3	0	4,205	0	477,912	0.140
	Trilantic Capital Partners IV L.P.	New York	NY	Trilantic Capital Partners		05/09/2007	3	0	3,328	0	1,909,720	0.910
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								2,550,818	581,867	0	38,954,664	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	AEW Partners Real Estate Fund VIII, LP	Wilmington	DE	AEW Capital Managment, L.P.		09/15/2017	0	0	975,848	0	13,331,707	2.672
	Blackstone Real Estate Debt Strategies III, LP.	New York	NY	Blackstone Group		12/22/2015	0	0	1,858,769	0	11,423,339	0.750
	Brookfield Strategic Real Estate Partners II	Wilmington	DE	Brookfield Strategic Real Estate Partners		04/17/2015	0	0	251,180	0	8,053,411	0.270
	Orion European Real Estate Fund III, C.V.	Paris	FRA	Orion European Real Estate		05/14/2009	0	0	109,564	0	5,007,308	1.560
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	3,195,362	0	37,815,765	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	EnCap Energy Capital Fund IX, L.P.	Houston	TX	EnCap Investments		12/19/2012	0	0	145,015	0	1,577,248	0.430
	Encap Energy Capital Fund X, L.P.	Houston	TX	EnCap Investments		03/05/2015	0	0	455,900	0	5,710,740	0.350
	Encap Energy Capital Fund XI, L.P.	Houston	TX	EnCap Investments		05/31/2017	0	0	371,345	0	8,556,521	0.140
	EnCap Flatrock Midstream Fund II, L.P.	San Antonio	TX	EnCap Investments		05/07/2012	0	0	626,080	0	7,802,129	0.910
	EnCap Flatrock Midstream Fund III, L.P.	San Antonio	TX	EnCap Investments		04/09/2014	0	0	1,054,480	0	4,501,202	0.610
	Encap Flatrock Midstream Fund IV, L.P.	San Antonio	TX	EnCap Investments		01/16/2018	0	0	78,702	0	7,095,582	0.300
	Energy Spectrum Partners V LP	Dallas	TX	Energy Spectrum Capital		09/30/2007	0	0	16,333	0	444,095	12.730
	Healthcare Royalty Partners, L.P.	Stamford	CT	Healthcare Royalty Partners		05/08/2008	2	0	11,931	0	308,231	5.930
	K1 Private Investors, L.P.	El Segundo	CA	K1 Capital Advisors		12/21/2012	0	0	163,080	0	2,588,889	8.230
	KKR Energy Income and Growth Fund I L.P.	Houston	TX	Kohlberg Kravis Roberts & Co		03/03/2014	0	0	63,093	0	751,231	1.720
	SFC Energy Partners II, L.P.	Denver	CO	SFC Energy Partners		03/31/2011	0	0	54,444	0	709,632	3.350
	The Energy & Minerals Group Fund II, L.P.	Houston	TX	The Energy & Minerals Group		12/03/2012	0	0	107,665	0	224,008	0.800
	White Deer Energy L.P. II	Houston	TX	White Deer Management		02/15/2013	0	0	862,598	0	5,202,529	2.250
	White Deer Energy LP	Houston	TX	White Deer Management		02/25/2010	0	0	37,098	0	3,656,297	3.850
	Yorktown Energy Partners IX, L.P.	New York	NY	Yorktown Partners		10/05/2010	0	0	(114,068)	0	392	1.640
	Yorktown Energy Partners X, L.P.	New York	NY	Yorktown Partners		05/17/2013	0	0	157,546	0	50,364	1.230

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Yorktown Energy Partners XI, L.P.	New York	NY	Yorktown Partners		06/10/2016	0	0	411,228	0	450,931	1.590
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								0	4,502,470	0	49,630,019	XXX
4499999. Subtotal - Unaffiliated								2,550,818	8,293,410	0	128,428,417	XXX
4699999. Totals								2,550,818	8,293,410	0	128,428,417	XXX

SCHEDULE BA - PART 3

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

QE03.1

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	Hancock Capital Partners IV, L.P.	Boston	MA	Distribution	04/04/2008	02/21/2019	660,544	0	0	0	0	0	0	660,544	660,544	0	0	0	0
	Hancock Capital Partners V, L.P.	Boston	MA	Distribution	11/29/2012	02/21/2019	94,218	0	0	0	0	0	0	94,218	94,218	0	0	0	0
	Ironwood Mezzanine Fund II LP	Avon	CT	Distribution	12/28/2006	02/14/2019	1,009,363	0	0	0	0	0	0	1,009,363	1,009,363	0	0	0	0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							1,764,126	0	0	0	0	0	0	1,764,126	1,764,126	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Banc Fund VIII L.P.	Chicago	IL	Distribution	04/30/2008	03/28/2019	640,676	0	0	0	0	0	0	640,676	640,676	0	0	0	0
	Carlyle Europe Partners II, L.P.	London	GBR	Distribution	12/13/2004	01/22/2019	23,307	0	0	0	0	0	0	23,307	23,307	0	0	0	0
	Carlyle Europe Partners III, L.P.	London	GBR	Distribution	02/01/2007	01/16/2019	127	0	0	0	0	0	0	127	127	0	0	0	0
	Carlyle Partners IV, L.P.	Washington	DC	Distribution	12/31/2004	02/11/2019	73,821	0	0	0	0	0	0	73,821	73,821	0	0	0	0
	Carlyle Partners V, L.P.	Washington	DC	Distribution	05/30/2007	03/11/2019	(959)	0	0	0	0	0	0	(959)	(959)	0	0	0	0
	Carlyle Partners VI, L.P.	Washington	DC	Distribution	12/21/2012	03/04/2019	230,527	0	0	0	0	0	0	230,527	230,527	0	0	0	0
	Element Partners II, L.P.	Radnor	PA	Distribution	04/25/2008	03/27/2019	3,481,510	0	0	0	0	0	0	3,481,510	3,481,510	0	0	0	0
	Eton Park Fund, L.P.	New York	NY	Distribution	11/01/2004	02/14/2019	107,080	0	0	0	0	0	0	107,080	107,080	0	0	0	0
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA	Distribution	08/13/2007	03/15/2019	839,291	0	0	0	0	0	0	839,291	839,291	0	0	0	0
	One Rock Capital Partners, LP	New York	NY	Distribution	02/07/2014	01/08/2019	32,492	0	0	0	0	0	0	32,492	32,492	0	0	0	0
	Onex Partners III LP	Toronto	CAN	Distribution	09/30/2009	03/25/2019	719,331	0	0	0	0	0	0	719,331	719,331	0	0	0	0
	Split Rock Partners II, LP	Minneapolis	MN	Distribution	05/01/2008	03/18/2019	1,000,000	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0	0
	Trilantic Capital Partners IV L.P.	New York	NY	Distribution	05/09/2007	03/27/2019	3,328	0	0	0	0	0	0	3,328	3,328	0	0	0	0
	CapGen Financial Group LP	New York	NY	Liquidation	03/27/2008	02/28/2019	0	0	0	0	0	0	0	0	0	0	0	0	37,294
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							7,150,531	0	0	0	0	0	0	7,150,531	7,150,531	0	0	0	37,294
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Blackstone Real Estate Debt Strategies III, LP	New York	NY	Distribution	12/22/2015	03/08/2019	325,017	0	0	0	0	0	0	325,017	325,017	0	0	0	0
	BPG Investment Partnership VIII	Philadelphia	PA	Distribution	08/18/2007	03/29/2019	594,747	0	0	0	0	0	0	594,747	594,747	0	0	0	0
	Brookfield Strategic Real Estate Partners II	Wilmington	DE	Distribution	04/17/2015	01/15/2019	416,473	0	0	0	0	0	0	416,473	416,473	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Tishman Speyer Real Estate Venture VI, LP	New York	NY	Distribution	12/23/2004	03/22/2019	419,250	0	0	0	0	0	0	419,250	419,250	0	0	0	0
	Water Street LLC	New York	NY	Liquidation	02/08/1995	03/11/2019	52,294	0	0	0	0	0	0	52,294	2,086,125	0	2,033,830	2,033,830	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							1,807,782	0	0	0	0	0	0	1,807,782	3,841,612	0	2,033,830	2,033,830	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	English Turn, LP	New Orleans	LA	Return of Capital	12/31/1998	03/31/2019	(1,608)	0	0	0	0	0	0	(1,608)	(1,608)	0	0	0	0
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							(1,608)	0	0	0	0	0	0	(1,608)	(1,608)	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Content Partners Fund 3 LP	Los Angeles	CA	Distribution	04/10/2014	03/08/2019	871,406	0	0	0	0	0	0	871,406	871,406	0	0	0	0
	Encap Energy Capital Fund VI, L.P	Houston	TX	Distribution	12/31/2009	02/21/2019	284,202	0	0	0	0	0	0	284,202	284,202	0	0	0	0
	Encap Energy Capital Fund VII, L.P	Houston	TX	Distribution	07/31/2007	02/18/2019	286,249	0	0	0	0	0	0	286,249	286,249	0	0	0	0
	EnCap Flatrock Midstream Fund II, L.P	San Antonio	TX	Distribution	05/07/2012	03/22/2019	355,289	0	0	0	0	0	0	355,289	355,289	0	0	0	0
	Healthcare Royalty Partners, L.P	Stamford	CT	Distribution	05/08/2008	03/18/2019	117,278	0	0	0	0	0	0	117,278	117,278	0	0	0	0
	KKR Energy Income and Growth Fund I L.P	Houston	TX	Distribution	03/03/2014	03/20/2019	450,512	0	0	0	0	0	0	450,512	450,512	0	0	0	0
	NGP Natural Resources X, L.P	Irving	TX	Distribution	10/12/2011	02/08/2019	400,081	0	0	0	0	0	0	400,081	400,081	0	0	0	0
	The Energy & Minerals Group Fund II, L.P	Houston	TX	Distribution	12/03/2012	03/15/2019	214,880	0	0	0	0	0	0	214,880	214,880	0	0	0	0
	Yorktown Energy Partners IX, L.P	New York	NY	Distribution	10/05/2010	03/25/2019	(17,391)	0	0	0	0	0	0	(17,391)	(17,391)	0	0	0	0
	Yorktown Energy Partners VII, L.P	New York	NY	Distribution	12/31/2009	02/26/2019	75,646	0	0	0	0	0	0	75,646	75,646	0	0	0	0
	Yorktown Energy Partners VIII, L.P	New York	NY	Distribution	12/31/2009	03/18/2019	51,306	0	0	0	0	0	0	51,306	51,306	0	0	0	0
	Yorktown Energy Partners X, L.P	New York	NY	Distribution	05/17/2013	03/29/2019	1,746,133	0	0	0	0	0	0	1,746,133	1,746,133	0	0	0	0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							4,835,592	0	0	0	0	0	0	4,835,592	4,835,592	0	0	0	0
4499999. Subtotal - Unaffiliated							15,558,030	0	0	0	0	0	0	15,558,030	17,591,861	0	2,033,830	2,033,830	37,294
4599999. Subtotal - Affiliated							(1,608)	0	0	0	0	0	0	(1,608)	(1,608)	0	0	0	0
4699999. Totals							15,556,422	0	0	0	0	0	0	15,556,422	17,590,253	0	2,033,830	2,033,830	37,294

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
Bonds - U.S. Government									
38375B ZA 3	GNR 2012-H27 HA CMO 2.000 2062 11		03/20/2019	PAR WRITE-UP		68,539	68,539	0	1
38375B C9 1	GNR 2012-H31 HA CMO 1.650 2062 10		03/20/2019	PAR WRITE-UP		31,368	31,368	0	1
38375B G2 2	GNR 2013-H03 HA 1.750 2062 12		03/20/2019	PAR WRITE-UP		11,839	11,839	0	1
38375B R5 3	GNR 2013-H07 LA 1.650 2063 03		03/20/2019	PAR WRITE-UP		24,304	24,304	0	1
38375U JP 6	GNR 2014-H12 KA 2.750 2064 05		03/20/2019	PAR WRITE-UP		36,345	36,345	0	1
38376R GY 6	GNR 2015-H22 GA 2.000 2065 09		03/20/2019	PAR WRITE-UP		98,355	98,355	0	1
38376R ML 7	GNR 2015-H32 KA 2.700 2065 12		03/20/2019	PAR WRITE-UP		133,883	133,883	0	1
36230S DW 1	G2 757317 4.317 2061 02		03/20/2019	PAR WRITE-UP		204	204	0	1
38380M ZX 2	GNR 2019-2 AE (PROJECT L 3.250 2059 12		01/25/2019	J P MORGAN CHASE SECURITIES INC		9,835,156	10,000,000	26,181	1
38380M A9 2	GNR 2019-7 A (PROJECT LO 3.250 2052 01		01/14/2019	CREDIT SUISSE FIRST BOSTON		5,035,739	5,085,000	13,313	1
0599999.	Total - Bonds - U.S. Government					15,275,731	15,489,836	39,493	XXX
Bonds - All Other Government									
013051 EC 7	ALBERTA (PROVINCE OF) 2.650 2023 09		02/06/2019	TD SECURITIES		1,014,630	1,000,000	11,616	1FE
563469 UA 1	MANITOBA (PROVINCE OF) 2.550 2023 06		02/25/2019	CIBC WORLD MARKETS		3,033,750	3,000,000	18,234	1FE
563469 UT 0	MANITOBA (PROVINCE OF) 2.750 2029 06		02/07/2019	TD SECURITIES		1,993,540	2,000,000	10,699	1
68333Z AF 4	ONTARIO (PROVINCE OF) 2.300 2024 09		02/19/2019	HSBC		997,770	1,000,000	10,460	1FE
74814Z EV 1	QUEBEC (PROVINCE OF) 2.750 2025 09		02/06/2019	HSBC		3,052,050	3,000,000	36,164	1FE
G92450 UG 1	UK GILT TREASURY P-705K 4.750 2020 03	B	02/06/2019	MORGAN STANLEY DEAN WITTER		951,012	911,988	18,429	1FE
1099999.	Total - Bonds - All Other Government					11,042,752	10,911,988	105,603	XXX
Bonds - U.S. Political Subdivisions of States									
038699 TY 0	ARAPAHOE CO SD #6 LITTLE 5.500 2032 12		01/11/2019	STIFEL NICOLAUS & CO INC		1,941,499	1,550,000	0	1FE
090874 NK 0	BIRDVILLE ISD GO S2019 (4.000 2040 02		01/16/2019	HILLTOP SECURITIES		11,351,344	10,940,000	0	1FE
101547 YD 3	BOULDER VALLEY SD #RE-2 3.000 2033 12		01/24/2019	CITIGROUP GLOBAL MARKETS		9,640,400	10,000,000	0	1FE
232769 ET 2	CYPRESS-FAIRBANKS ISD GO 4.000 2037 02		01/18/2019	RAYMOND JAMES & ASSOC		8,438,160	8,000,000	0	1FE
232769 EV 7	CYPRESS-FAIRBANKS ISD GO 4.000 2034 02		01/18/2019	RAYMOND JAMES & ASSOC		6,165,955	5,750,000	0	1FE
373046 WT 4	GEORGETOWN ISD GO S2019A 4.000 2037 08		01/17/2019	J P MORGAN CHASE SECURITIES INC		6,199,494	5,885,000	0	1FE
373046 WW 7	GEORGETOWN ISD GO S2019A 4.000 2040 08		01/17/2019	J P MORGAN CHASE SECURITIES INC		2,463,283	2,370,000	0	1FE
412487 GV 6	HARFORD CO GENERAL OBLIG 3.000 2032 10		01/16/2019	CITIGROUP GLOBAL MARKETS		1,991,040	2,000,000	0	1FE
446186 NU 8	HUNTINGTON BEACH CSD GO 4.000 2039 08		01/10/2019	RAYMOND JAMES & ASSOC		1,039,660	1,000,000	0	1FE
446186 NZ 7	HUNTINGTON BEACH CSD GO 4.000 2042 08		01/10/2019	RAYMOND JAMES & ASSOC		1,131,174	1,100,000	0	1FE
517210 XF 2	LARIMER CO SD#R-2J THOMP 5.000 2034 12		01/17/2019	STIFEL NICOLAUS & CO INC		2,373,440	2,000,000	0	1FE
517210 XK 1	LARIMER CO SD#R-2J THOMP 5.000 2038 12		01/17/2019	STIFEL NICOLAUS & CO INC		3,783,715	3,250,000	0	1FE
622625 JT 9	MOUNT PLEASANT GENERAL O 2.875 2031 06		01/22/2019	J P MORGAN CHASE SECURITIES INC		1,741,845	1,750,000	0	1FE
642543 YK 2	NEW BRAUNFELS ISD GO REF 3.250 2033 02		01/11/2019	FTN		2,778,188	2,800,000	6,825	1FE
666195 QR 6	NORTHFIELD ISD #659 GO S 3.375 2036 02		01/11/2019	RBC CAPITAL MARKETS		2,889,520	2,925,000	0	1FE
666195 QT 2	NORTHFIELD ISD #659 GO S 3.500 2038 02		01/11/2019	RBC CAPITAL MARKETS		3,078,699	3,130,000	0	1FE
685814 ND 3	OREGON SCH DIST GO GREEN 3.500 2038 03		01/23/2019	RAYMOND JAMES & ASSOC		5,881,137	5,930,000	0	1FE
698873 ZQ 2	PAPILLION-LA VISTA SD#27 3.250 2032 12		01/16/2019	AMERITAS INVESTMENT CORP		1,393,883	1,380,000	0	1FE
742290 BE 8	PRINCETON BOARD OF EDU G 3.000 2033 07		01/10/2019	CITIGROUP GLOBAL MARKETS		1,568,592	1,600,000	0	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					75,851,028	73,360,000	6,825	XXX
Bonds - U.S. Special Revenue and Special Assessment									
343137 EY 7	FLORIDA TURNPIKE AUTH RE 4.000 2039 07		01/10/2019	CITIGROUP GLOBAL MARKETS		17,180,390	16,565,000	0	1FE
64465P 5S 3	NEW HAMPSHIRE MUN BOND B 3.000 2032 02		01/09/2019	FTN FINANCIAL		474,384	480,000	0	1FE
686507 JL 9	ORLANDO UTILITIES COMM U 5.000 2032 10		01/17/2019	RAMIREZ & CO INC		3,018,275	2,500,000	0	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
882854 E2 4	TEXAS WATER DEV BOARD RE 4.000 2035 08		01/08/2019	RBC CAPITAL MARKETS		3,226,526	3,030,000	85,513	1FE
3140F0 HX 5	FNMA PASS THRU #BC4745 3.000 2046 10		01/25/2019	WELLS FARGO SECURITIES		20,108,118	20,594,008	48,053	1
35563P BX 6	SCRT 2017-3 HT 2.750 2056 07		03/25/2019	PAR WRITE-UP		24,759	24,759	0	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					44,032,452	43,193,767	133,566	XXX
Bonds - Industrial and Miscellaneous									
002824 BE 9	ABBOTT LABORATORIES 3.400 2023 11		01/09/2019	U S BANCORP		3,194,336	3,200,000	12,391	2FE
032095 AH 4	AMPHENOL CORP 4.350 2029 06		01/07/2019	BARCLAYS CAPITAL INC		2,997,120	3,000,000	0	2FE
032654 AL 9	ANALOG DEVICES 2.500 2021 12		02/26/2019	MUFG SECURITIES AMERICAS INC		2,942,730	3,000,000	17,292	2FE
03524B AE 6	ANHEUSER-BUSCH INBEV FIN 3.700 2024 02	C	01/03/2019	HSBC		2,945,130	3,000,000	48,100	2FE
03523T BX 5	ANHEUSER-BUSCH INBEV WOR 4.150 2025 01	C	01/10/2019	BARCLAYS CAPITAL INC		2,997,000	3,000,000	0	2FE
035240 AQ 3	ANHEUSER-BUSCH INBEV WOR 4.750 2029 01	C	01/10/2019	DEUTSCHE BANC		4,984,250	5,000,000	0	2FE
06050T MJ 8	BANK OF AMERICA NA 3.335 2023 01		01/23/2019	BAS-MERRILL LYNCH		3,005,190	3,000,000	0	1FE
114259 AT 1	BROOKLYN UNION GAS (144A 3.865 2029 03	C	02/27/2019	BAS-MERRILL LYNCH		5,000,000	5,000,000	0	1FE
12189L AT 8	BURLINGTON NORTHERN SANT 3.400 2024 09		01/25/2019	U S BANCORP		2,234,214	2,218,000	31,003	1FE
12652A AA 1	CAESARS RESORT (144A) 5.250 2025 10		02/22/2019	MORGAN STANLEY		1,910,000	2,000,000	38,208	4FE
161175 BR 4	CHARTER COMM OPT 5.050 2029 03		01/14/2019	DEUTSCHE BANC		4,996,750	5,000,000	0	2FE
16411Q AC 5	CHENIERE ENERGY PARTNERS 5.625 2026 10		01/28/2019	KEYBANC CAPITAL MARK		2,252,136	2,281,000	48,759	3FE
189054 AV 1	CLOROX CO 3.100 2027 10		01/22/2019	U S BANCORP		2,859,060	3,000,000	29,192	2FE
20337Y AA 5	COMMSCOPE TECHNOLOGIES L 6.000 2025 06		02/21/2019	GOLDMAN SACHS & CO		1,696,500	1,800,000	21,000	4FE
126307 AZ 0	CSC HOLDINGS LLC (144A) 6.500 2029 02		01/24/2019	CREDIT SUISSE FIRST BOSTON		1,250,000	1,250,000	0	3FE
22966R AE 6	CUBESMART LP 4.375 2029 02		01/24/2019	WELLS FARGO SECURITIES		1,987,120	2,000,000	0	2FE
237266 AH 4	DARLING INGREDIENTS INC 5.250 2027 04		03/28/2019	BAS-MERRILL LYNCH		5,000,000	5,000,000	0	3FE
26442E AF 7	DUKE ENERGY OHIO 3.650 2029 02		01/04/2019	GOLDMAN SACHS & CO		2,995,410	3,000,000	0	1FE
29265N AS 7	ENERGEN CORP 4.625 2021 09		03/20/2019	J P MORGAN CHASE SECURITIES INC		4,804,383	4,748,000	12,810	3FE
29365T AG 9	ENTERGY TEXAS INC 4.000 2029 03		01/03/2019	BNP PARIBAS		4,990,700	5,000,000	0	2FE
31428X BU 9	FEDEX CORP 3.400 2022 01		01/15/2019	ING		2,001,180	2,000,000	189	2FE
35137L AA 3	FOX CORP (144A) 3.666 2022 01		01/16/2019	GOLDMAN SACHS & CO		3,004,290	3,000,000	0	2FE
35137L AC 9	FOX CORP (144A) 4.709 2029 01		01/16/2019	VARIOUS		3,011,670	3,000,000	0	2FE
361448 BE 2	GATX CORP 4.700 2029 04		01/29/2019	BAS-MERRILL LYNCH		1,996,720	2,000,000	0	2FE
197677 AG 2	HCA INC 7.690 2025 06		01/09/2019	KEYBANC CAPITAL MARK		542,500	500,000	2,777	3FE
431282 AR 3	HIGHWOODS REALTY LP 4.200 2029 04		02/26/2019	JEFFERIES & CO INC		2,991,510	3,000,000	0	2FE
432833 AC 5	HILTON DOMESTIC OPERATIN 5.125 2026 05		03/04/2019	MORGAN STANLEY		2,525,000	2,500,000	44,488	3FE
461070 AL 8	INTERSTATE POWER & LIGHT 3.250 2024 12		01/09/2019	SCOTIA CAPITAL		2,933,100	3,000,000	10,833	2FE
476556 DB 8	JERSEY CENTRAL POWER & L 4.700 2024 04		01/09/2019	J P MORGAN CHASE SECURITIES INC		1,551,764	1,493,000	19,492	2FE
513075 BM 2	LAMAR MEDIA CORP (144A) 5.750 2026 02		01/23/2019	J P MORGAN CHASE SECURITIES INC		510,000	500,000	0	1
524660 AZ 0	LEGGETT & PLATT 4.400 2029 03		03/04/2019	J P MORGAN CHASE SECURITIES INC		2,981,730	3,000,000	0	2FE
571676 AA 3	MARS INC (144A) 2.700 2025 04		03/26/2019	BAS-MERRILL LYNCH		3,997,360	4,000,000	0	1FE
591894 CC 2	METROPOLITAN EDISON (144 4.300 2029 01		01/08/2019	SCOTIA CAPITAL		2,007,980	2,000,000	0	2FE
55303X AG 0	MGM GROWTH/MGM FINANCE (5.750 2027 02		01/23/2019	VARIOUS		5,011,250	5,000,000	0	3FE
595620 AT 2	MIDAMERICAN ENERGY CO 3.650 2029 04		01/07/2019	MIZUHO INTERNATIONAL PLC		2,997,330	3,000,000	0	1FE
641423 CC 0	NEVADA POWER CO 3.700 2029 05		01/28/2019	CITIGROUP GLOBAL MARKETS		4,980,800	5,000,000	0	1FE
654106 AC 7	NIKE INC 2.250 2023 05		01/14/2019	U S BANCORP		3,073,458	3,166,000	14,841	1FE
67021C AM 9	NSTAR ELECTRIC CO 3.200 2027 05		01/16/2019	KEYBANC CAPITAL MARK		4,836,050	5,000,000	28,000	1FE
67080L AA 3	NUVEEN LLC (144A) 4.000 2028 11		01/23/2019	VARIOUS		4,871,422	4,735,000	46,928	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
67066G AD 6	NVIDIA CORP 2.200 2021 09		01/17/2019	TD SECURITIES		1,952,760	2,000,000	15,400	1FE
688239 AF 9	OSHKOSH CORP 4.600 2028 05		02/07/2019	VARIOUS		1,136,435	1,137,000	12,494	2FE
69867D AA 6	PANTHER BF AGGREGATOR 2 6.250 2026 05		03/18/2019	J P MORGAN CHASE SECURITIES INC		250,000	250,000	0	3FE
69867D AC 2	PANTHER BF AGGREGATOR 2 8.500 2027 05		03/19/2019	VARIOUS		2,280,000	2,250,000	0	4FE
74913G AX 3	QWEST CORP 6.750 2021 12		01/02/2019	UBS AG		1,023,750	1,000,000	6,188	3FE
76116A AB 4	RESOLUTE ENERGY CORP 8.500 2020 05		03/28/2019	GOLDMAN SACHS & CO		20,007,260	20,000,000	694,167	5FE
773903 AH 2	ROCKWELL AUTOMATION 3.500 2029 03		02/28/2019	GOLDMAN SACHS & CO		5,505,500	5,500,000	1,604	1FE
806851 AJ 0	SCHLUMBERGER HOLDINGS CO 3.750 2024 05		01/28/2019	BAS-MERRILL LYNCH		4,989,600	5,000,000	0	2FE
80874Y BA 7	SCIENTIFIC GAMES INTERNA 8.250 2026 03		03/05/2019	J P MORGAN CHASE SECURITIES INC		1,500,000	1,500,000	0	5FE
843830 AF 7	SOUTHERN STAR CENTRAL (1 5.125 2022 07		01/04/2019	STIFEL NICOLAUS & CO INC		630,961	653,000	16,082	3FE
852061 AA 8	SPRINT COMMUNICATIONS 9.250 2022 04		02/07/2019	BAS-MERRILL LYNCH		2,335,000	2,000,000	59,611	3FE
87612B BK 7	TARGA RESOURCES PARTNERS 6.500 2027 07		01/10/2019	BAS-MERRILL LYNCH		100,000	100,000	0	3FE
879369 AF 3	TELEFLEX INC 4.625 2027 11		03/19/2019	BAS-MERRILL LYNCH		1,992,500	2,000,000	32,375	3FE
893647 BE 6	TRANSDIGM INC (144A) 6.250 2026 03		01/30/2019	MORGAN STANLEY		2,000,000	2,000,000	0	4FE
92343V ET 7	VERIZON COMMUNICATIONS I 4.016 2029 12		02/28/2019	EXCHANGED		3,061,000	3,061,000	0	2FE
254687 CG 9	WALT DISNEY COMPANY (144 5.650 2020 08		03/20/2019	EXCHANGED		1,037,250	1,000,000	0	1FE
254687 CJ 3	WALT DISNEY COMPANY (144 4.500 2021 02		03/20/2019	EXCHANGED		2,059,600	2,000,000	0	1FE
254687 CL 8	WALT DISNEY COMPANY (144 3.000 2022 09		03/20/2019	EXCHANGED		3,023,280	3,000,000	0	1FE
254687 CQ 7	WALT DISNEY COMPANY (144 4.000 2023 10		03/20/2019	EXCHANGED		4,161,520	4,000,000	0	1FE
254687 CY 0	WALT DISNEY COMPANY (144 3.700 2024 09		03/20/2019	EXCHANGED		2,061,640	2,000,000	0	1FE
254687 DC 7	WALT DISNEY COMPANY (144 3.700 2025 10		03/20/2019	EXCHANGED		1,030,790	1,000,000	0	1FE
254687 DJ 2	WALT DISNEY COMPANY (144 3.375 2026 11		03/20/2019	EXCHANGED		1,004,430	1,000,000	0	1FE
939648 AE 1	WASHINGTON PG LP 5.950 2024 08		02/25/2019	VARIOUS		2,010,000	2,200,000	3,537	3FE
95000U 2D 4	WELLS FARGO & CO 4.150 2029 01		01/16/2019	WELLS FARGO SECURITIES		2,994,660	3,000,000	0	1FE
96926J AC 1	WILLIAM CARTER (144A) 5.625 2027 03		03/08/2019	VARIOUS		2,763,731	2,705,000	0	3FE
983130 AV 7	WYNN LAS VEGAS (144A) 5.500 2025 03		02/01/2019	BARCLAYS CAPITAL INC		980,000	1,000,000	23,528	4FE
06368B 2H 0	BANK OF MONTREAL 2.850 2024 03		03/04/2019	BMO CAPITAL MARKETS		2,499,425	2,500,000	0	1FE
63306A FX 9	NATIONAL BANK OF CANADA 2.983 2024 03		02/27/2019	NATIONAL BANK OF CANADA FINANCIAL		1,000,000	1,000,000	0	1FE
67077M AT 5	NUTRIEN LTD 4.200 2029 04	A	03/25/2019	MORGAN STANLEY		4,100,920	4,000,000	0	2FE
87971M BJ 1	TELUS CORP 3.300 2029 05		03/29/2019	SCOTIA CAPITAL		1,983,500	2,000,000	0	2FE
2027A0 KB 4	COMMONWEALTH BANK OF AUS 3.350 2024 06	D	02/25/2019	GOLDMAN SACHS & CO		1,998,820	2,000,000	0	1FE
20271A AG 2	COMMONWEALTH BANK OF AUS 3.250 2023 07	D	01/18/2019	J P MORGAN CHASE SECURITIES INC		5,224,232	5,200,000	1,408	1FE
85771P AX 0	EQUINOR ASA 3.250 2024 11	D	03/28/2019	KEYBANC CAPITAL MARK		3,082,920	3,000,000	0	1FE
85572N AA 6	STARS GROUP HOLDINGS (14 7.000 2026 07	D	03/06/2019	MORGAN STANLEY		1,533,750	1,500,000	15,458	4FE
96122W AM 2	WESTPAC BANKING CORP (14 3.150 2024 01	D	01/07/2019	RBC CAPITAL MARKETS		3,998,720	4,000,000	0	1FE
00842B AE 7	ABMT 2015-5 A5 3.500 2045 07		03/01/2019	BAS-MERRILL LYNCH		4,968,187	4,978,299	1,936	1FM
3899999.	Total - Bonds - Industrial and Miscellaneous					223,149,283	222,925,299	1,310,091	XXX
8399997.	Total - Bonds - Part 3					369,351,246	365,880,890	1,595,578	XXX
8399999.	Total - Bonds					369,351,246	365,880,890	1,595,578	XXX
Common Stocks - Industrial and Miscellaneous									
015271 10 9	ALEXANDRIA REAL ESTATE EQUITY		01/31/2019	VARIOUS	1,832.000	238,750	XXX	0	L
024835 10 0	AMERICAN CAMPUS COMMUNITIES		01/17/2019	VARIOUS	1,007.000	41,903	XXX	0	L
03064D 10 8	AMERICOLD REALTY TRUST		03/01/2019	MERRILL LYNCH NORTH AMERICA CASH 161	26,463.000	735,712	XXX	0	L
03674X 10 6	ANTERO RESOURCES CORP		02/26/2019	DIST FROM PARTNERSHIP	7,988.000	75,646	XXX	0	L
053484 10 1	AVALONBAY COMMUNITIES INC		02/25/2019	VARIOUS	1,422.000	256,399	XXX	0	L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
105368 20 3	BRANDYWINE REALTY TRUST		03/18/2019	VARIOUS	54,484.000	847,658	XXX	0	L
11120U 10 5	BRIXMOR PROPERTY GROUP INC		02/12/2019	VARIOUS	5,486.000	96,255	XXX	0	L
11282X 10 3	BROOKFIELD PROPERTY REIT INC CLASS A		01/28/2019	VARIOUS	39,946.000	707,508	XXX	0	L
133131 10 2	CAMDEN PROPERTY TRUST		03/18/2019	VARIOUS	14,770.000	1,453,881	XXX	0	L
198287 20 3	COLUMBIA PROPERTY TRUST INC		03/01/2019	VARIOUS	5,232.000	112,484	XXX	0	L
222795 10 6	COUSINS PROPERTIES INC		01/09/2019	VARIOUS	48,668.000	398,320	XXX	0	L
22822V 10 1	CROWN CASTLE INTL		01/14/2019	WELLS FARGO NORTH AMERICA ALGO 250	244.000	25,884	XXX	0	L
229663 10 9	CUBESMART		03/01/2019	VARIOUS	10,875.000	328,074	XXX	0	L
23283R 10 0	CYRUSONE INC		01/15/2019	VARIOUS	3,142.000	160,942	XXX	0	L
252784 30 1	DIAMONDROCK HOSPITALITY CO		03/01/2019	VARIOUS	25,980.000	270,368	XXX	0	L
253868 10 3	DIGITAL REALTY TRUST INC		02/25/2019	VARIOUS	16,960.000	1,928,390	XXX	0	L
25960P 10 9	DOUGLAS EMMETT INC		03/13/2019	VARIOUS	22,490.000	888,874	XXX	0	L
264411 50 5	DUKE REALTY CORPORATION		02/19/2019	VARIOUS	7,810.000	228,889	XXX	0	L
29444U 70 0	EQUINIX INC		03/07/2019	VARIOUS	2,059.000	835,356	XXX	0	L
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST		02/19/2019	VARIOUS	5,240.000	371,849	XXX	0	L
30225T 10 2	EXTRA SPACE STORAGE INC		03/01/2019	VARIOUS	3,065.000	292,496	XXX	0	L
35086T 10 9	FOUR CORNERS PROPERTY TRUST INC		01/15/2019	BARCLAYS CAPITAL INC. NORTH AMERICA ALGO	1,008.000	26,551	XXX	0	L
40414L 10 9	HCP INC		03/25/2019	VARIOUS	20,954.000	630,386	XXX	0	L
40609P 10 5	HALLADOR ENERGY CO		03/18/2019	DIST FROM PARTNERSHIP	8,696.000	51,306	XXX	0	L
42225P 50 1	HEALTHCARE TRUST OF AMERICA INC REIT		03/11/2019	VARIOUS	5,560.000	150,326	XXX	0	L
46187W 10 7	INVITATION HOMES INC		02/11/2019	JEFFERIES & COMPANY NORTH AMERICA ALGO 0	10,601.000	239,746	XXX	0	L
46590V 10 0	JBG SMITH PROPERTIES		02/19/2019	VARIOUS	6,147.000	251,490	XXX	0	L
531172 10 4	LIBERTY PROPERTY TRUST		03/12/2019	MORGAN STANLEY SOFT CREDIT NORTH AMERICA	5,149.000	251,201	XXX	0	L
55303A 10 5	MGM GROWTH PROPERTIES LLC CLASS A		01/29/2019	VARIOUS	19,735.000	573,477	XXX	0	L
58463J 30 4	MEDICAL PROPERTIES TRUST INC		02/11/2019	VARIOUS	40,110.000	676,160	XXX	0	L
65341D 10 2	NEXPOINT RESIDENTIAL TRUST INC		03/11/2019	VARIOUS	2,019.000	74,861	XXX	0	L
700517 10 5	PARK HOTELS & RESORTS INC		03/11/2019	VARIOUS	32,725.000	947,145	XXX	0	L
70509V 10 0	PEBBLEBROOK HOTEL TRUST		03/01/2019	VARIOUS	14,546.000	425,276	XXX	0	L
720190 20 6	PIEDMONT OFFICE REALTY TRUST CLASS A		03/11/2019	VARIOUS	18,044.000	341,523	XXX	0	L
74340W 10 3	PROLOGIS INC		02/11/2019	VARIOUS	4,743.000	317,538	XXX	0	L
74736A 10 3	QTS REALTY TRUST INC CL A		03/18/2019	VARIOUS	20,430.000	852,836	XXX	0	L
75134P 30 3	RAMACO RESOURCES INC		03/25/2019	DIST FROM PARTNERSHIP	15,723.000	96,539	XXX	0	L
758849 10 3	REGENCY CENTERS CORP		01/15/2019	BARCLAYS CAPITAL INC. NORTH AMERICA ALGO	849.000	51,364	XXX	0	L
76131V 20 2	RETAIL PROPERTIES OF AMERICA INC CLASS A		02/19/2019	VARIOUS	86,052.000	1,013,459	XXX	0	L
78377T 10 7	RYMAN HOSPITALITY PROPERTIES		03/29/2019	VARIOUS	2,142.000	165,231	XXX	0	L
828806 10 9	SIMON PROPERTY GROUP INC		01/14/2019	VARIOUS	397.000	67,960	XXX	0	L
84860W 30 0	SPIRIT REALTY CAPITAL INC		03/11/2019	VARIOUS	22,580.000	798,972	XXX	0	L
85254J 10 2	STAG INDUSTRIAL INC		01/14/2019	VARIOUS	29,556.000	753,815	XXX	0	L
862121 10 0	STORE CAPITAL CORPORATION		01/02/2019	MERRILL LYNCH NORTH AMERICA ALGO 161	2,387.000	65,716	XXX	0	L
866674 10 4	SUN COMMUNITIES INC		01/02/2019	JEFFERIES & COMPANY NORTH AMERICA ALGO 0	272.000	26,786	XXX	0	L
87266J 10 4	TPI COMPOSITES INC		03/18/2019	DIST FROM PARTNERSHIP	69,652.000	2,131,707	XXX	0	L
876664 10 3	TAUBMAN CENTERS INC		03/12/2019	VARIOUS	9,276.000	462,094	XXX	0	L
92339V 10 0	VEREIT INC		01/04/2019	VARIOUS	40,413.000	289,630	XXX	0	L
929042 10 9	VORNADO REALTY TRUST		01/14/2019	VARIOUS	657.000	41,663	XXX	0	L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
95040Q 10 4	WELLTOWER INC		03/25/2019	VARIOUS	3,481.000	263,843	XXX	0	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					22,334,238	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates									
31574* 10 1	FIDELITY & GUARANTY INSURANCE COMPANY		01/02/2019	UNITED STATES FIDELITY AND GUARANTY	50,000.000	18,144,728	XXX	0	K
31574@ 10 9	FIDELITY & GUARANTY INS UNDERWRITERS		01/02/2019	UNITED STATES FIDELITY AND GUARANTY	134,349.000	88,920,970	XXX	0	K
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					107,065,698	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					129,399,936	XXX	0	XXX
9799999.	Total - Common Stocks					129,399,936	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					129,399,936	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					498,751,182	XXX	1,595,578	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 and Administrative Symbol/ Market Indicator (a)
Bonds - U.S. Government																					
217194 AA 7	COP I LLC 3.613	..	03/05/2019.	REDEEMED		69,521	69,521	69,521	69,521	0	0	0	0	0	69,521	0	0	0	628	12/05/2021.	1
217194 AA 7	COP I LLC 3.613	..	03/06/2019.	MAKE WHOLE CALL		817,854	806,722	806,722	806,718	0	3	0	3	0	806,721	0	1	1	51,121	12/05/2021.	1
576863 BB 9	MATSON NAVIGATION CO 5.337	..	03/04/2019.	REDEEMED		41,000	41,000	41,000	40,994	0	6	0	6	0	41,000	0	0	0	1,094	09/04/2028.	1
576863 BC 7	MATSON NAVIGATION CO 5.273	..	01/29/2019.	REDEEMED		38,000	38,000	38,000	37,997	0	3	0	3	0	38,000	0	0	0	1,002	07/29/2029.	1
912810 EC 8	U S TREASURY BONDS 8.875	..	02/15/2019.	MATURED		10,000,000	10,000,000	13,090,268	10,090,599	0	(90,599)	0	(90,599)	0	10,000,000	0	0	0	443,750	02/15/2019.	1
912828 C2 4	U S TREASURY NOTES 1.500	..	02/28/2019.	MATURED		20,000,000	20,000,000	20,025,848	20,002,793	0	(2,793)	0	(2,793)	0	20,000,000	0	0	0	150,000	02/28/2019.	1
912828 SD 3	U S TREASURY NOTES 1.250	..	01/31/2019.	MATURED		40,000,000	40,000,000	40,272,009	40,005,602	0	(5,602)	0	(5,602)	0	40,000,000	0	0	0	250,000	01/31/2019.	1
36179S NT 0	GNMA II PASS #MA4002 2.500	..	03/20/2019.	PAID ON PRINCIPAL		1,047,155	1,047,155	1,030,867	1,030,709	0	16,447	0	16,447	0	1,047,155	0	0	0	4,482	10/20/2046.	1
36179S SN 8	GNMA II PASS #MA4125 2.500	..	03/20/2019.	PAID ON PRINCIPAL		598,722	598,722	589,180	589,158	0	9,564	0	9,564	0	598,722	0	0	0	2,482	12/20/2046.	1
36179T G3 3	GNMA II PASS #MA4718 3.000	..	03/20/2019.	PAID ON PRINCIPAL		189,831	189,831	192,901	192,717	0	(2,885)	0	(2,885)	0	189,831	0	0	0	938	09/20/2047.	1
36202F 2L 9	GNMA II PASS #00005279 3.500	..	03/20/2019.	PAID ON PRINCIPAL		219,081	219,081	228,152	229,171	0	(10,091)	0	(10,091)	0	219,081	0	0	0	1,289	01/20/2042.	1
36202C HM 8	GNMA II PASS #2036 8.000	..	03/20/2019.	PAID ON PRINCIPAL		477	477	485	482	0	(5)	0	(5)	0	477	0	0	0	5	07/20/2025.	1
36202C K7 7	GNMA II PASS #2118 7.500	..	03/20/2019.	PAID ON PRINCIPAL		2,549	2,549	2,592	2,568	0	(19)	0	(19)	0	2,549	0	0	0	30	11/20/2025.	1
36202C PS 6	GNMA II PASS #2233 7.500	..	03/20/2019.	PAID ON PRINCIPAL		7,847	7,847	7,725	7,757	0	90	0	90	0	7,847	0	0	0	96	06/20/2026.	1
36202C QY 2	GNMA II PASS #2271 8.500	..	03/20/2019.	PAID ON PRINCIPAL		4,025	4,025	4,122	4,119	0	(94)	0	(94)	0	4,025	0	0	0	79	08/20/2026.	1
36202C RF 2	GNMA II PASS #2286 8.500	..	03/20/2019.	PAID ON PRINCIPAL		6,662	6,662	6,776	6,778	0	(116)	0	(116)	0	6,662	0	0	0	125	09/20/2026.	1
36202D HK 0	GNMA II PASS #2934 7.500	..	03/20/2019.	PAID ON PRINCIPAL		535	535	526	523	0	12	0	12	0	535	0	0	0	7	06/20/2030.	1
36202D SP 7	GNMA II PASS #3226 5.500	..	03/20/2019.	PAID ON PRINCIPAL		2,629	2,629	2,519	2,506	0	123	0	123	0	2,629	0	0	0	26	04/20/2032.	1
36202D TD 3	GNMA II PASS #3248 5.500	..	03/20/2019.	PAID ON PRINCIPAL		10,151	10,151	9,683	9,708	0	443	0	443	0	10,151	0	0	0	92	06/20/2032.	1
36202D UU 3	GNMA II PASS #3295 5.500	..	03/20/2019.	PAID ON PRINCIPAL		1,855	1,855	1,851	1,852	0	3	0	3	0	1,855	0	0	0	16	10/20/2032.	1
36202D U7 4	GNMA II PASS #3306 5.500	..	03/20/2019.	PAID ON PRINCIPAL		23,558	23,558	23,514	23,518	0	40	0	40	0	23,558	0	0	0	180	11/20/2032.	1
36202D VM 0	GNMA II PASS #3320 5.500	..	03/20/2019.	PAID ON PRINCIPAL		31,322	31,322	31,523	31,580	0	(258)	0	(258)	0	31,322	0	0	0	291	12/20/2032.	1
36202D YY 1	GNMA II PASS #3427 4.500	..	03/20/2019.	PAID ON PRINCIPAL		161,550	161,550	151,017	153,457	0	8,093	0	8,093	0	161,550	0	0	0	1,132	08/20/2033.	1
36202D 2B 6	GNMA II PASS #3470 4.500	..	03/20/2019.	PAID ON PRINCIPAL		7,640	7,640	7,074	7,164	0	476	0	476	0	7,640	0	0	0	67	11/20/2033.	1
36202D 4N 8	GNMA II PASS #3529 5.000	..	03/20/2019.	PAID ON PRINCIPAL		56,401	56,401	53,907	54,115	0	2,287	0	2,287	0	56,401	0	0	0	506	03/20/2034.	1
36202D 5P 2	GNMA II PASS #3554 4.500	..	03/20/2019.	PAID ON PRINCIPAL		33,517	33,517	31,035	31,667	0	1,850	0	1,850	0	33,517	0	0	0	186	05/20/2034.	1
36202E F2 0	GNMA II PASS #3785 5.000	..	03/20/2019.	PAID ON PRINCIPAL		185,336	185,336	180,586	181,139	0	4,196	0	4,196	0	185,336	0	0	0	1,414	11/20/2035.	1
36202E XT 1	GNMA II PASS #4290 5.500	..	03/20/2019.	PAID ON PRINCIPAL		38,730	38,730	38,569	38,541	0	189	0	189	0	38,730	0	0	0	359	11/20/2038.	1
36176S SV 3	GNMA PASS TH #0074832 3.500	..	03/15/2019.	PAID ON PRINCIPAL		8,827	8,827	9,226	9,351	0	(524)	0	(524)	0	8,827	0	0	0	52	04/15/2042.	1
36176J GJ 3	GNMA PASS TH #00767301 3.500	..	03/15/2019.	PAID ON PRINCIPAL		7,680	7,680	8,027	8,213	0	(533)	0	(533)	0	7,680	0	0	0	45	04/15/2042.	1
36176X FR 5	GNMA PASS TH #00778976 3.500	..	03/15/2019.	PAID ON PRINCIPAL		87,962	87,962	92,347	96,087	0	(8,125)	0	(8,125)	0	87,962	0	0	0	513	03/15/2042.	1
36208F JZ 4	GNMA PASS TH #449480 7.500	..	03/15/2019.	PAID ON PRINCIPAL		3,440	3,440	3,527	3,513	0	(73)	0	(73)	0	3,440	0	0	0	43	10/15/2027.	1
36209G RV 1	GNMA PASS TH #471300 6.000	..	03/15/2019.	PAID ON PRINCIPAL		20,017	20,017	19,554	19,576	0	440	0	440	0	20,017	0	0	0	121	01/15/2032.	1
36209Y TV 0	GNMA PASS TH #485764 6.000	..	03/15/2019.	PAID ON PRINCIPAL		6,823	6,823	6,802	6,802	0	22	0	22	0	6,823	0	0	0	67	09/15/2031.	1
36210N RP 6	GNMA PASS TH #497394 6.000	..	03/15/2019.	PAID ON PRINCIPAL		1,970	1,970	1,929	1,923	0	47	0	47	0	1,970	0	0	0	20	01/15/2029.	1
36212N AM 9	GNMA PASS TH #538312 6.000	..	03/15/2019.	PAID ON PRINCIPAL		8,082	8,082	7,981	7,963	0	119	0	119	0	8,082	0	0	0	81	02/15/2032.	1
36213A CE 2	GNMA PASS TH #548269 6.000	..	03/15/2019.	PAID ON PRINCIPAL		1,691	1,691	1,674	1,673	0	19	0	19	0	1,691	0	0	0	17	02/15/2032.	1
36213C U4 0	GNMA PASS TH #550603 5.000	..	03/15/2019.	PAID ON PRINCIPAL		41,754	41,754	41,271	41,267	0	487	0	487	0	41,754	0	0	0	387	08/15/2035.	1
36213C YY 0	GNMA PASS TH #550727 5.000	..	03/15/2019.	PAID ON PRINCIPAL		62,024	62,024	61,043	61,151	0	873	0	873	0	62,024	0	0	0	492	11/15/2035.	1
36213D Z4 3	GNMA PASS TH #551663 6.000	..	03/15/2019.	PAID ON PRINCIPAL		25,556	25,556	25,476	25,474	0	82	0	82	0	25,556	0	0	0	319	09/15/2031.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
36213E B9 6	GNMA PASS TH #551864 6.000	..	03/15/2019.	PAID ON PRINCIPAL		1,045	1,045	1,026	1,023	0	22	0	22	0	1,045	0	0	0	11	11/15/2031.	1
36213E PU 4	GNMA PASS TH #552235 6.000	..	03/15/2019.	PAID ON PRINCIPAL		8,764	8,764	8,557	8,529	0	235	0	235	0	8,764	0	0	0	88	12/15/2031.	1
36213E PY 6	GNMA PASS TH #552239 6.000	..	03/15/2019.	PAID ON PRINCIPAL		2,566	2,566	2,514	2,504	0	62	0	62	0	2,566	0	0	0	26	12/15/2031.	1
36213E UH 7	GNMA PASS TH #552384 6.000	..	03/15/2019.	PAID ON PRINCIPAL		359	359	348	342	0	16	0	16	0	359	0	0	0	4	02/15/2032.	1
36213E UL 8	GNMA PASS TH #552387 6.500	..	03/15/2019.	PAID ON PRINCIPAL		52,607	52,607	55,608	56,151	0	(3,544)	0	(3,544)	0	52,607	0	0	0	569	02/15/2032.	1
36213E YG 5	GNMA PASS TH #552511 6.500	..	03/15/2019.	PAID ON PRINCIPAL		5,268	5,268	5,569	5,656	0	(388)	0	(388)	0	5,268	0	0	0	61	04/15/2032.	1
36213F QS 5	GNMA PASS TH #553165 6.000	..	03/15/2019.	PAID ON PRINCIPAL		10,340	10,340	10,861	10,808	0	(468)	0	(468)	0	10,340	0	0	0	104	04/15/2033.	1
36213F WW 9	GNMA PASS TH #553361 5.500	..	03/15/2019.	PAID ON PRINCIPAL		16,856	16,856	16,727	16,749	0	107	0	107	0	16,856	0	0	0	153	07/15/2033.	1
36213G U5 8	GNMA PASS TH #554204 6.000	..	03/15/2019.	PAID ON PRINCIPAL		422	422	414	413	0	10	0	10	0	422	0	0	0	4	12/15/2031.	1
36213R 5P 8	GNMA PASS TH #562554 6.000	..	03/15/2019.	PAID ON PRINCIPAL		2,802	2,802	2,774	2,770	0	32	0	32	0	2,802	0	0	0	28	01/15/2032.	1
36213U YC 8	GNMA PASS TH #565107 6.000	..	03/15/2019.	PAID ON PRINCIPAL		6,726	6,726	6,857	6,839	0	(112)	0	(112)	0	6,726	0	0	0	68	10/15/2032.	1
36213X 2H 6	GNMA PASS TH #567876 6.000	..	03/15/2019.	PAID ON PRINCIPAL		1,537	1,537	1,558	1,564	0	(28)	0	(28)	0	1,537	0	0	0	15	10/15/2032.	1
36200Q LQ 5	GNMA PASS TH #569235 6.000	..	03/15/2019.	PAID ON PRINCIPAL		2,961	2,961	3,019	3,055	0	(93)	0	(93)	0	2,961	0	0	0	30	03/15/2032.	1
36200Q WM 2	GNMA PASS TH #569552 6.000	..	03/15/2019.	PAID ON PRINCIPAL		10,574	10,574	10,562	10,566	0	8	0	8	0	10,574	0	0	0	138	01/15/2032.	1
36200Q W6 7	GNMA PASS TH #569569 6.000	..	03/15/2019.	PAID ON PRINCIPAL		12,868	12,868	12,514	12,464	0	404	0	404	0	12,868	0	0	0	135	01/15/2032.	1
36200R WR 9	GNMA PASS TH #570456 6.000	..	03/15/2019.	PAID ON PRINCIPAL		3,295	3,295	3,307	3,308	0	(13)	0	(13)	0	3,295	0	0	0	33	11/15/2031.	1
36200S AG 5	GNMA PASS TH #570707 6.000	..	03/15/2019.	PAID ON PRINCIPAL		777	777	766	766	0	11	0	11	0	777	0	0	0	8	12/15/2031.	1
36200S BH 2	GNMA PASS TH #570740 6.000	..	03/15/2019.	PAID ON PRINCIPAL		3,051	3,051	2,995	2,997	0	54	0	54	0	3,051	0	0	0	31	01/15/2032.	1
36200S WM 8	GNMA PASS TH #571352 6.000	..	03/15/2019.	PAID ON PRINCIPAL		872	872	851	847	0	24	0	24	0	872	0	0	0	9	12/15/2031.	1
36200W BU 4	GNMA PASS TH #574351 6.000	..	03/15/2019.	PAID ON PRINCIPAL		2,353	2,353	2,322	2,320	0	33	0	33	0	2,353	0	0	0	24	01/15/2032.	1
36200W T6 8	GNMA PASS TH #574873 6.000	..	03/15/2019.	PAID ON PRINCIPAL		7,929	7,929	7,819	7,808	0	121	0	121	0	7,929	0	0	0	81	12/15/2031.	1
36200X E6 2	GNMA PASS TH #575357 6.000	..	03/15/2019.	PAID ON PRINCIPAL		58,167	58,167	57,876	57,832	0	334	0	334	0	58,167	0	0	0	324	12/15/2031.	1
36200X JQ 3	GNMA PASS TH #575471 6.000	..	03/15/2019.	PAID ON PRINCIPAL		1,443	1,443	1,400	1,379	0	64	0	64	0	1,443	0	0	0	14	01/15/2032.	1
36200X XP 9	GNMA PASS TH #575886 6.000	..	03/15/2019.	PAID ON PRINCIPAL		6,462	6,462	6,367	6,361	0	101	0	101	0	6,462	0	0	0	64	12/15/2031.	1
36200X YB 9	GNMA PASS TH #575906 6.000	..	03/15/2019.	PAID ON PRINCIPAL		1,662	1,662	1,640	1,634	0	29	0	29	0	1,662	0	0	0	17	01/15/2032.	1
36201A NV 6	GNMA PASS TH #577404 6.000	..	03/15/2019.	PAID ON PRINCIPAL		10,500	10,500	10,360	10,347	0	152	0	152	0	10,500	0	0	0	108	12/15/2031.	1
36201A PS 1	GNMA PASS TH #577433 6.000	..	03/15/2019.	PAID ON PRINCIPAL		7,045	7,045	7,018	7,016	0	29	0	29	0	7,045	0	0	0	71	02/15/2032.	1
36201A SW 9	GNMA PASS TH #577533 6.000	..	03/15/2019.	PAID ON PRINCIPAL		22,657	22,657	22,358	22,255	0	402	0	402	0	22,657	0	0	0	262	01/15/2032.	1
36201A XN 3	GNMA PASS TH #577685 6.000	..	03/15/2019.	PAID ON PRINCIPAL		2,566	2,566	2,615	2,646	0	(81)	0	(81)	0	2,566	0	0	0	26	10/15/2032.	1
36201A 3T 3	GNMA PASS TH #577810 6.000	..	03/15/2019.	PAID ON PRINCIPAL		3,175	3,175	3,117	3,110	0	65	0	65	0	3,175	0	0	0	32	01/15/2032.	1
36201B RQ 1	GNMA PASS TH #578395 6.000	..	03/15/2019.	PAID ON PRINCIPAL		2,414	2,414	2,448	2,473	0	(59)	0	(59)	0	2,414	0	0	0	24	10/15/2032.	1
36201B RT 5	GNMA PASS TH #578398 6.000	..	03/15/2019.	PAID ON PRINCIPAL		3,073	3,073	3,132	3,171	0	(99)	0	(99)	0	3,073	0	0	0	31	10/15/2032.	1
36201C JW 5	GNMA PASS TH #579077 6.000	..	03/15/2019.	PAID ON PRINCIPAL		2,507	2,507	2,470	2,464	0	43	0	43	0	2,507	0	0	0	25	12/15/2031.	1
36201C KF 0	GNMA PASS TH #579094 6.000	..	03/15/2019.	PAID ON PRINCIPAL		2,297	2,297	2,263	2,257	0	40	0	40	0	2,297	0	0	0	24	12/15/2031.	1
36201C LA 0	GNMA PASS TH #579121 6.000	..	03/15/2019.	PAID ON PRINCIPAL		33,828	33,828	33,356	33,317	0	510	0	510	0	33,828	0	0	0	339	01/15/2032.	1
36201C LZ 5	GNMA PASS TH #579144 6.000	..	03/15/2019.	PAID ON PRINCIPAL		595	595	579	572	0	23	0	23	0	595	0	0	0	6	01/15/2032.	1
36201C YP 3	GNMA PASS TH #579518 6.000	..	03/15/2019.	PAID ON PRINCIPAL		7,057	7,057	6,844	6,808	0	249	0	249	0	7,057	0	0	0	74	02/15/2032.	1
36201E M7 2	GNMA PASS TH #580982 6.000	..	03/15/2019.	PAID ON PRINCIPAL		3,355	3,355	3,305	3,303	0	52	0	52	0	3,355	0	0	0	34	02/15/2032.	1
36201F XP 7	GNMA PASS TH #582186 6.000	..	03/15/2019.	PAID ON PRINCIPAL		1,786	1,786	1,767	1,764	0	22	0	22	0	1,786	0	0	0	18	01/15/2032.	1
36201F 5T 0	GNMA PASS TH #582358 6.000	..	03/15/2019.	PAID ON PRINCIPAL		10,599	10,599	10,747	10,829	0	(230)	0	(230)	0	10,599	0	0	0	106	10/15/2032.	1
36201F 5U 7	GNMA PASS TH #582359 6.000	..	03/15/2019.	PAID ON PRINCIPAL		9,972	9,972	10,112	10,157	0	(185)	0	(185)	0	9,972	0	0	0	100	10/15/2032.	1

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
36201G TK 1	GNMA PASS TH #582954 6.000	..	03/15/2019.	PAID ON PRINCIPAL		5,397	5,397	5,370	5,367	0	30	0	30	0	5,397	0	0	0	54	02/15/2032.	1
36201H 2U 6	GNMA PASS TH #584087 6.000	..	03/15/2019.	PAID ON PRINCIPAL		1,703	1,703	1,736	1,757	0	(54)	0	(54)	0	1,703	0	0	0	17	10/15/2032.	1
36201H 2W 2	GNMA PASS TH #584089 6.000	..	03/15/2019.	PAID ON PRINCIPAL		1,075	1,075	1,096	1,101	0	(26)	0	(26)	0	1,075	0	0	0	11	10/15/2032.	1
36201M FN 7	GNMA PASS TH #587073 6.000	..	03/15/2019.	PAID ON PRINCIPAL		9,142	9,142	9,079	9,071	0	71	0	71	0	9,142	0	0	0	113	05/15/2032.	1
36201N M4 9	GNMA PASS TH #588179 6.000	..	03/15/2019.	PAID ON PRINCIPAL		38,405	38,405	39,959	39,990	0	(1,584)	0	(1,584)	0	38,405	0	0	0	384	01/15/2033.	1
36201S XE 4	GNMA PASS TH #592077 5.000	..	03/15/2019.	PAID ON PRINCIPAL		2,218	2,218	2,217	2,216	0	2	0	2	0	2,218	0	0	0	18	08/15/2033.	1
36201V AE 2	GNMA PASS TH #594105 4.500	..	03/15/2019.	PAID ON PRINCIPAL		140,314	140,314	132,868	134,895	0	5,419	0	5,419	0	140,314	0	0	0	1,278	09/15/2033.	1
36201V AF 9	GNMA PASS TH #594106 4.500	..	03/15/2019.	PAID ON PRINCIPAL		2,931	2,931	2,778	2,805	0	126	0	126	0	2,931	0	0	0	22	09/15/2033.	1
36201V VN 9	GNMA PASS TH #594721 4.500	..	03/15/2019.	PAID ON PRINCIPAL		6,553	6,553	6,605	6,586	0	(33)	0	(33)	0	6,553	0	0	0	49	07/15/2033.	1
36200A BA 6	GNMA PASS TH #595033 6.000	..	03/15/2019.	PAID ON PRINCIPAL		2,696	2,696	2,748	2,790	0	(94)	0	(94)	0	2,696	0	0	0	27	10/15/2032.	1
36200E BQ 3	GNMA PASS TH #598647 5.500	..	03/15/2019.	PAID ON PRINCIPAL		65,789	65,789	67,274	67,591	0	(1,802)	0	(1,802)	0	65,789	0	0	0	852	04/15/2033.	1
36200E B6 7	GNMA PASS TH #598661 5.000	..	03/15/2019.	PAID ON PRINCIPAL		14,788	14,788	15,043	14,959	0	(172)	0	(172)	0	14,788	0	0	0	123	05/15/2033.	1
36200E CQ 2	GNMA PASS TH #598679 5.500	..	03/15/2019.	PAID ON PRINCIPAL		3,060	3,060	3,134	3,133	0	(74)	0	(74)	0	3,060	0	0	0	27	05/15/2033.	1
36200E DL 2	GNMA PASS TH #598707 5.000	..	03/15/2019.	PAID ON PRINCIPAL		23,374	23,374	23,393	23,379	0	(6)	0	(6)	0	23,374	0	0	0	243	07/15/2033.	1
36200E D5 7	GNMA PASS TH #598724 4.500	..	03/15/2019.	PAID ON PRINCIPAL		12,248	12,248	12,342	12,311	0	(63)	0	(63)	0	12,248	0	0	0	92	07/15/2033.	1
36200M QW 6	GNMA PASS TH #604469 4.500	..	03/15/2019.	PAID ON PRINCIPAL		37,350	37,350	34,467	35,072	0	2,278	0	2,278	0	37,350	0	0	0	277	07/15/2033.	1
36200M RT 2	GNMA PASS TH #604498 4.500	..	03/15/2019.	PAID ON PRINCIPAL		8,354	8,354	8,389	8,379	0	(25)	0	(25)	0	8,354	0	0	0	62	07/15/2033.	1
36200M T7 8	GNMA PASS TH #604574 4.500	..	03/15/2019.	PAID ON PRINCIPAL		36,503	36,503	36,298	36,328	0	176	0	176	0	36,503	0	0	0	206	08/15/2033.	1
36200M VM 2	GNMA PASS TH #604620 4.500	..	03/15/2019.	PAID ON PRINCIPAL		34,915	34,915	33,021	33,386	0	1,529	0	1,529	0	34,915	0	0	0	238	09/15/2033.	1
36200M WA 7	GNMA PASS TH #604641 4.500	..	03/15/2019.	PAID ON PRINCIPAL		7,362	7,362	6,932	7,006	0	355	0	355	0	7,362	0	0	0	43	09/15/2033.	1
36200M 3K 7	GNMA PASS TH #604802 4.500	..	03/15/2019.	PAID ON PRINCIPAL		32,894	32,894	31,152	31,527	0	1,367	0	1,367	0	32,894	0	0	0	245	11/15/2033.	1
36200N RJ 2	GNMA PASS TH #605389 5.000	..	03/15/2019.	PAID ON PRINCIPAL		25,087	25,087	24,785	24,797	0	290	0	290	0	25,087	0	0	0	205	04/15/2034.	1
36202V VT 5	GNMA PASS TH #610926 4.500	..	03/15/2019.	PAID ON PRINCIPAL		726	726	731	729	0	(3)	0	(3)	0	726	0	0	0	5	07/15/2033.	1
36290R QZ 9	GNMA PASS TH #615272 4.500	..	03/15/2019.	PAID ON PRINCIPAL		9,505	9,505	9,576	9,549	0	(44)	0	(44)	0	9,505	0	0	0	71	07/15/2033.	1
36290R Q2 2	GNMA PASS TH #615273 4.500	..	03/15/2019.	PAID ON PRINCIPAL		7,597	7,597	7,654	7,640	0	(43)	0	(43)	0	7,597	0	0	0	57	07/15/2033.	1
36290R T4 5	GNMA PASS TH #615371 4.500	..	03/15/2019.	PAID ON PRINCIPAL		4,497	4,497	4,523	4,515	0	(18)	0	(18)	0	4,497	0	0	0	34	07/15/2033.	1
36290R YE 7	GNMA PASS TH #615509 4.500	..	03/15/2019.	PAID ON PRINCIPAL		25,011	25,011	23,116	23,526	0	1,485	0	1,485	0	25,011	0	0	0	189	08/15/2033.	1
36290R YM 9	GNMA PASS TH #615516 4.500	..	03/15/2019.	PAID ON PRINCIPAL		30,817	30,817	29,180	29,555	0	1,262	0	1,262	0	30,817	0	0	0	258	09/15/2033.	1
36290R ZJ 5	GNMA PASS TH #615545 4.500	..	03/15/2019.	PAID ON PRINCIPAL		30,646	30,646	28,658	28,934	0	1,711	0	1,711	0	30,646	0	0	0	293	09/15/2033.	1
36290R 4Y 6	GNMA PASS TH #615639 4.500	..	03/15/2019.	PAID ON PRINCIPAL		2,546	2,546	2,407	2,433	0	113	0	113	0	2,546	0	0	0	19	09/15/2033.	1
36290R 5E 9	GNMA PASS TH #615645 4.500	..	03/15/2019.	PAID ON PRINCIPAL		4,824	4,824	4,461	4,542	0	282	0	282	0	4,824	0	0	0	36	09/15/2033.	1
36290X JW 1	GNMA PASS TH #620477 4.500	..	03/15/2019.	PAID ON PRINCIPAL		2,824	2,824	2,681	2,716	0	107	0	107	0	2,824	0	0	0	21	08/15/2033.	1
36290X PJ 3	GNMA PASS TH #620625 4.500	..	03/15/2019.	PAID ON PRINCIPAL		9,576	9,576	9,091	9,223	0	353	0	353	0	9,576	0	0	0	71	09/15/2033.	1
36290X QX 1	GNMA PASS TH #620670 4.500	..	03/15/2019.	PAID ON PRINCIPAL		3,493	3,493	3,308	3,347	0	147	0	147	0	3,493	0	0	0	26	09/15/2033.	1
36291Q BW 3	GNMA PASS TH #634653 5.000	..	03/15/2019.	PAID ON PRINCIPAL		59,571	59,571	60,544	60,362	0	(791)	0	(791)	0	59,571	0	0	0	686	12/15/2034.	1
36291R RF 1	GNMA PASS TH #635986 5.000	..	03/15/2019.	PAID ON PRINCIPAL		3,474	3,474	3,531	3,516	0	(42)	0	(42)	0	3,474	0	0	0	29	12/15/2034.	1
36291R 2G 6	GNMA PASS TH #636275 5.000	..	03/15/2019.	PAID ON PRINCIPAL		4,098	4,098	4,049	4,062	0	37	0	37	0	4,098	0	0	0	33	03/15/2035.	1
36291S VW 7	GNMA PASS TH #637029 5.000	..	03/15/2019.	PAID ON PRINCIPAL		14,744	14,744	14,985	14,951	0	(207)	0	(207)	0	14,744	0	0	0	123	12/15/2034.	1
36292F S2 4	GNMA PASS TH #647737 5.000	..	03/15/2019.	PAID ON PRINCIPAL		1,860	1,860	1,839	1,839	0	22	0	22	0	1,860	0	0	0	16	08/15/2035.	1
36292H S6 1	GNMA PASS TH #649541 5.000	..	03/15/2019.	PAID ON PRINCIPAL		2,801	2,801	2,769	2,773	0	29	0	29	0	2,801	0	0	0	25	11/15/2035.	1
36176E 5W 7	GNMA PASS TH #764361 3.500	..	03/15/2019.	PAID ON PRINCIPAL		5,745	5,745	5,997	6,230	0	(486)	0	(486)	0	5,745	0	0	0	33	01/15/2042.	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
36176E 6E 6	GNMA PASS TH #764369 3.500	..	03/15/2019.	PAID ON PRINCIPAL		5,102	5,102	5,326	5,554	0	(452)	0	(452)	0	5,102	0	0	0	29	01/15/2042.	1
36176Q NH 3	GNMA PASS TH #772892 3.500	..	03/15/2019.	PAID ON PRINCIPAL		6,228	6,228	6,502	6,782	0	(554)	0	(554)	0	6,228	0	0	0	35	01/15/2042.	1
36176Q NT 7	GNMA PASS TH #772902 3.500	..	03/15/2019.	PAID ON PRINCIPAL		968	968	1,011	1,078	0	(110)	0	(110)	0	968	0	0	0	6	01/15/2042.	1
36176Q NX 8	GNMA PASS TH #772906 3.500	..	03/15/2019.	PAID ON PRINCIPAL		7,204	7,204	7,520	7,723	0	(519)	0	(519)	0	7,204	0	0	0	45	01/15/2042.	1
36225A TG 5	GNMA PASS TH #780551 7.500	..	03/15/2019.	PAID ON PRINCIPAL		684	684	701	703	0	(19)	0	(19)	0	684	0	0	0	9	04/15/2027.	1
36225A YM 6	GNMA PASS TH #780716 7.500	..	03/15/2019.	PAID ON PRINCIPAL		1,684	1,684	1,726	1,733	0	(49)	0	(49)	0	1,684	0	0	0	22	02/15/2028.	1
36241K BF 4	GNMA PASS TH #781838 8.000	..	03/15/2019.	PAID ON PRINCIPAL		49,768	49,768	54,301	52,759	0	(2,991)	0	(2,991)	0	49,768	0	0	0	505	12/15/2029.	1
36241K BG 2	GNMA PASS TH #781839 8.000	..	03/15/2019.	PAID ON PRINCIPAL		24,145	24,145	26,136	25,004	0	(860)	0	(860)	0	24,145	0	0	0	325	06/15/2025.	1
36241K BL 1	GNMA PASS TH #781843 6.500	..	03/15/2019.	PAID ON PRINCIPAL		30,249	30,249	31,905	31,313	0	(1,064)	0	(1,064)	0	30,249	0	0	0	326	11/15/2028.	1
36241K BM 9	GNMA PASS TH #781844 6.500	..	03/15/2019.	PAID ON PRINCIPAL		176,804	176,804	186,155	185,555	0	(8,751)	0	(8,751)	0	176,804	0	0	0	2,096	03/15/2032.	1
36241K CT 3	GNMA PASS TH #781882 7.500	..	03/15/2019.	PAID ON PRINCIPAL		22,703	22,703	24,320	23,794	0	(1,091)	0	(1,091)	0	22,703	0	0	0	284	03/15/2030.	1
36241K CU 0	GNMA PASS TH #781883 7.500	..	03/15/2019.	PAID ON PRINCIPAL		30,634	30,634	32,811	32,144	0	(1,510)	0	(1,510)	0	30,634	0	0	0	350	03/15/2030.	1
36241K CV 8	GNMA PASS TH #781884 7.500	..	03/15/2019.	PAID ON PRINCIPAL		46,751	46,751	50,086	49,162	0	(2,411)	0	(2,411)	0	46,751	0	0	0	409	04/15/2030.	1
36241K DH 8	GNMA PASS TH #781904 5.000	..	03/15/2019.	PAID ON PRINCIPAL		56,966	56,966	56,064	56,149	0	817	0	817	0	56,966	0	0	0	399	04/15/2035.	1
38375B ZA 3	GNR 2012-H27 HA CMO 2.000	..	03/20/2019.	PAID ON PRINCIPAL		887,469	887,469	909,725	890,472	0	(3,004)	0	(3,004)	0	887,469	0	0	0	3,277	11/20/2062.	1
38375B C9 1	GNR 2012-H31 HA CMO 1.650	..	03/20/2019.	PAID ON PRINCIPAL		2,487,931	2,487,931	2,516,212	2,488,905	0	(974)	0	(974)	0	2,487,931	0	0	0	6,599	10/20/2062.	1
38375B G2 2	GNR 2013-H03 HA 1.750	..	03/20/2019.	PAID ON PRINCIPAL		390,197	390,197	390,075	389,883	0	315	0	315	0	390,197	0	0	0	1,297	12/20/2062.	1
38375B R5 3	GNR 2013-H07 LA 1.650	..	03/20/2019.	PAID ON PRINCIPAL		736,902	736,902	731,145	735,325	0	1,577	0	1,577	0	736,902	0	0	0	2,038	03/20/2063.	1
38375U JP 6	GNR 2014-H12 KA 2.750	..	03/20/2019.	PAID ON PRINCIPAL		144,143	144,143	144,808	144,495	0	(351)	0	(351)	0	144,143	0	0	0	854	05/20/2064.	1
38376R GY 6	GNR 2015-H22 GA 2.000	..	03/20/2019.	PAID ON PRINCIPAL		361,808	361,808	348,890	349,770	0	12,038	0	12,038	0	361,808	0	0	0	870	09/20/2065.	1
38376R ML 7	GNR 2015-H32 KA 2.700	..	03/20/2019.	PAID ON PRINCIPAL		262,746	262,746	261,052	261,773	0	973	0	973	0	262,746	0	0	0	1,512	12/20/2065.	1
36225C PC 4	G2 (ARM) #80418 3.625	..	03/20/2019.	PAID ON PRINCIPAL		623	623	625	618	0	5	0	5	0	623	0	0	0	4	06/20/2030.	1
36202K 6Z 3	G2 (ARM) #8988 4.125	..	03/20/2019.	PAID ON PRINCIPAL		5,618	5,618	5,631	5,600	0	18	0	18	0	5,618	0	0	0	24	10/20/2026.	1
36230S DW 1	G2 757317 4.317	..	03/20/2019.	PAID ON PRINCIPAL		4,795	4,795	4,934	4,819	0	(24)	0	(24)	0	4,795	0	0	0	38	02/20/2061.	1
38378N EW 9	GNR 2013-162 A (PROJEC 2.750	..	03/16/2019.	PAID ON PRINCIPAL		10,451	10,451	10,323	10,369	0	82	0	82	0	10,451	0	0	0	48	09/16/2046.	1
38378X P6 2	GNR 2014-166 PL (PROJE 2.500	..	03/16/2019.	PAID ON PRINCIPAL		365,177	365,177	365,291	365,197	0	(20)	0	(20)	0	365,177	0	0	0	2,106	05/16/2055.	1
38378Y S8 3	GNR 2014-34 PA (PROJEC 2.471	..	03/16/2019.	PAID ON PRINCIPAL		156,388	156,388	157,017	156,857	0	(469)	0	(469)	0	156,388	0	0	0	644	09/16/2053.	1
38379K H5 0	GNR 2015-130 AH (PROJE 2.900	..	03/16/2019.	PAID ON PRINCIPAL		120,647	120,647	123,512	122,140	0	(1,494)	0	(1,494)	0	120,647	0	0	0	584	08/16/2047.	1
38379K PV 4	GNR 2015-70 AB (PROJEC 2.300	..	03/16/2019.	PAID ON PRINCIPAL		78,575	78,575	77,838	78,074	0	501	0	501	0	78,575	0	0	0	333	11/16/2048.	1
38379K RM 2	GNR 2015-86 AC (PROJEC 2.650	..	03/16/2019.	PAID ON PRINCIPAL		1,492,594	1,492,594	1,501,806	1,498,130	0	(5,536)	0	(5,536)	0	1,492,594	0	0	0	3,786	03/16/2050.	1
38379R 5R 0	GNR 2017-145A (PROJECT 2.700	..	03/16/2019.	PAID ON PRINCIPAL		63,230	63,230	63,210	63,200	0	31	0	31	0	63,230	0	0	0	285	10/16/2051.	1
38379R ZM 8	GNR 2017-90 AB (PROJEC 2.600	..	03/16/2019.	PAID ON PRINCIPAL		242,735	242,735	240,990	241,306	0	1,429	0	1,429	0	242,735	0	0	0	1,466	07/16/2057.	1
38380M ZX 2	GNR 2019-2 AE (PROJECT 3.250	..	03/16/2019.	PAID ON PRINCIPAL		19,902	19,902	19,574	19,574	0	328	0	328	0	19,902	0	0	0	81	12/16/2059.	1
38380M A9 2	GNR 2019-7 A (PROJECT 3.250	..	03/16/2019.	PAID ON PRINCIPAL		11,846	11,846	11,731	11,731	0	115	0	115	0	11,846	0	0	0	48	01/16/2052.	1
83162C TV 5	SBAP 2011-20B 1 4.220	..	02/01/2019.	PAID ON PRINCIPAL		212,795	212,795	212,795	212,129	0	666	0	666	0	212,795	0	0	0	4,562	02/01/2031.	1
83162C UR 2	SBAP 2012-20C 1 2.510	..	03/01/2019.	PAID ON PRINCIPAL		724,477	724,477	724,722	722,788	0	1,689	0	1,689	0	724,477	0	0	0	9,427	03/01/2032.	1
83162C WK 5	SBAP 2014-20G 1 2.870	..	01/01/2019.	PAID ON PRINCIPAL		378,486	378,486	382,199	380,663	0	(2,177)	0	(2,177)	0	378,486	0	0	0	5,814	07/01/2034.	1
83162C XE 8	SBAP 2015-20H 1 2.820	..	02/01/2019.	PAID ON PRINCIPAL		432,097	432,097	432,383	431,676	0	421	0	421	0	432,097	0	0	0	6,239	08/01/2035.	1
83162C XG 3	SBAP 2015-20I 1 2.820	..	03/01/2019.	PAID ON PRINCIPAL		1,482,552	1,482,552	1,482,552	1,480,629	0	1,923	0	1,923	0	1,482,552	0	0	0	22,423	09/01/2035.	1
83162C XN 8	SBAP 2016-20A 1 2.780	..	01/01/2019.	PAID ON PRINCIPAL		470,260	470,260	470,260	469,595	0	665	0	665	0	470,260	0	0	0	6,903	01/01/2036.	1
83162C YH 0	SBAP 2017-20B 1 2.820	..	02/01/2019.	PAID ON PRINCIPAL		925,103	925,103	929,200	928,682	0	(3,579)	0	(3,579)	0	925,103	0	0	0	13,704	02/01/2037.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
83162C YU 1	SBAP 2017-20H 1 2.750	..	02/01/2019.	PAID ON PRINCIPAL		306,272	306,272	306,272	306,156	0	116	0	116	0	306,272	0	0	0	4,236	08/01/2037.	1
83162C ZT 3	SBAP 2018-10E 1 3.140	..	03/01/2019.	PAID ON PRINCIPAL		135,680	135,680	135,680	135,676	0	4	0	4	0	135,680	0	0	0	2,000	09/01/2028.	1
83162C ZP 1	SBAP 2018-20G 1 3.540	..	01/01/2019.	PAID ON PRINCIPAL		159,877	159,877	159,652	159,655	0	222	0	222	0	159,877	0	0	0	2,686	07/01/2038.	1
83162C ZR 7	SBAP 2018-20H 1 3.580	..	02/01/2019.	PAID ON PRINCIPAL		311,122	311,122	309,852	309,871	0	1,251	0	1,251	0	311,122	0	0	0	5,136	08/01/2038.	1
83162C ZU 0	SBAP 2018-20I 1 3.530	..	03/01/2019.	PAID ON PRINCIPAL		401,282	401,282	400,471	400,478	0	805	0	805	0	401,282	0	0	0	6,700	09/01/2038.	1
831641 FB 6	SBIC 2014-10B 1 3.015	..	03/11/2019.	PAID ON PRINCIPAL		952,173	952,173	952,173	951,914	0	259	0	259	0	952,173	0	0	0	14,236	09/10/2024.	1
831641 FE 0	SBIC 2015-10B 1 2.829	..	03/11/2019.	PAID ON PRINCIPAL		1,648,584	1,648,584	1,648,584	1,648,217	0	367	0	367	0	1,648,584	0	0	0	23,128	09/10/2025.	1
0599999. Total - Bonds - U.S. Government						91,797,848	91,786,716	95,199,097	91,864,330	0	(77,615)	0	(77,615)	0	91,786,715	0	1	1	1,081,406	XXX	XXX
Bonds - All Other Government																					
13509P EG 4	CANADA HOUSING TRUST 1.950	..	02/25/2019.	CIBC WORLD MARKETS		5,002,360	5,000,000	5,004,750	5,000,415	0	(211)	0	(211)	0	5,000,204	0	2,156	2,156	18,058	06/15/2019.	1FE
13509P EP 4	CANADA HOUSING TRUST 2.000	..	03/12/2019.	SCOTIA CAPITAL		2,003,760	2,000,000	2,030,880	2,006,114	0	(1,272)	0	(1,272)	0	2,004,841	0	(1,081)	(1,081)	9,644	12/15/2019.	1FE
13509P FY 4	CANADA HOUSING TRUST 1.750	..	03/12/2019.	CIBC WORLD MARKETS		2,987,970	3,000,000	3,007,620	3,005,356	0	(322)	0	(322)	0	3,005,034	0	(17,064)	(17,064)	12,801	06/15/2022.	1FE
563469 TR 6	MANITOBA (PROVINCE OF) 3.850	..	01/29/2019.	TD SECURITIES		5,224,300	5,000,000	5,630,000	5,350,594	0	(10,064)	0	(10,064)	0	5,340,530	0	(116,230)	(116,230)	32,171	12/01/2021.	1FE
563469 UK 9	MANITOBA (PROVINCE OF) 1.550	..	01/29/2019.	RBC DOMINION GLOBAL MARKE		984,620	1,000,000	1,003,550	1,002,217	0	(68)	0	(68)	0	1,002,149	0	(17,529)	(17,529)	6,285	09/05/2021.	1FE
803854 JY 5	SASKATCHEWAN (PROVINCE 1.950	..	03/01/2019.	MATURED		2,000,000	2,000,000	2,016,080	2,000,550	0	(550)	0	(550)	0	2,000,000	0	0	0	19,500	03/01/2019.	1FE
1099999. Total - Bonds - All Other Government						18,203,010	18,000,000	18,692,880	18,365,245	0	(12,487)	0	(12,487)	0	18,352,758	0	(149,748)	(149,748)	98,459	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
246381 EL 7	DELAWARE GENERAL OBLIG 4.500	..	03/18/2019.	MUNI CENTER		112,850	100,000	115,110	109,089	0	(341)	0	(341)	0	108,748	0	4,102	4,102	3,238	07/01/2031.	1FE
604129 4P 8	MINNESOTA GENERAL OBLI 5.000	..	02/07/2019.	MUNI CENTER		174,408	150,000	179,187	167,355	0	(318)	0	(318)	0	167,037	0	7,371	7,371	3,958	08/01/2030.	1FE
97705L 6X 0	WISCONSIN GENERAL OBLI 5.000	..	03/07/2019.	JANNEY MONTGOMERY SCOTT I		3,792,295	3,250,000	3,980,340	3,705,409	0	(14,170)	0	(14,170)	0	3,691,239	0	101,056	101,056	58,681	05/01/2026.	1FE
97705L 7B 7	WISCONSIN GENERAL OBLI 5.000	..	03/22/2019.	J P MORGAN CHASE SECURITI		23,381	20,000	24,300	22,686	0	(101)	0	(101)	0	22,585	0	796	796	403	05/01/2028.	1FE
1799999. Total - Bonds - U.S. States, Territories & Possessions						4,102,934	3,520,000	4,298,937	4,004,539	0	(14,931)	0	(14,931)	0	3,989,609	0	113,326	113,326	66,279	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
005482 2L 7	ADAMS & ARAPAHOE SD #2 5.000	..	01/31/2019.	CITIGROUP GLOBAL MARKETS		3,325,050	3,000,000	3,407,220	3,197,223	0	(4,396)	0	(4,396)	0	3,192,827	0	132,223	132,223	26,250	12/01/2028.	1FE
021087 TH 4	ALPINE SCH DIST GEN OB 3.000	..	01/11/2019.	VARIOUS		2,994,001	2,915,000	3,014,955	2,952,368	0	(394)	0	(394)	0	2,951,974	0	42,027	42,027	28,858	03/15/2026.	1FE
021087 TJ 0	ALPINE SCH DIST GEN OB 3.000	..	03/04/2019.	RBC CAPITAL MARKETS		103,616	100,000	103,014	101,128	0	(59)	0	(59)	0	101,069	0	2,547	2,547	1,425	03/15/2027.	1FE
159808 EP 5	CHARLES CO GENERAL OBL 3.250	..	03/27/2019.	MUNI CENTER		345,131	325,000	340,220	334,529	0	(450)	0	(450)	0	334,079	0	11,052	11,052	4,333	11/01/2028.	1FE
194740 KC 9	COLLIN CO GENERAL OBLI 4.500	..	02/15/2019.	REDEEMED		555,000	555,000	558,064	555,000	0	0	0	0	0	555,000	0	0	0	12,488	02/15/2024.	1FE
194740 KD 7	COLLIN CO GENERAL OBLI 5.000	..	02/15/2019.	REDEEMED		860,000	860,000	914,515	860,000	0	0	0	0	0	860,000	0	0	0	21,500	02/15/2025.	1FE
194740 KE 5	COLLIN CO GENERAL OBLI 5.000	..	02/15/2019.	REDEEMED		675,000	675,000	716,668	675,000	0	0	0	0	0	675,000	0	0	0	16,875	02/15/2026.	1FE
208418 TM 5	CONROE ISD GO REF S201 4.000	..	03/05/2019.	MUNI CENTER		313,878	300,000	326,766	307,485	0	(627)	0	(627)	0	306,858	0	7,020	7,020	6,733	02/15/2031.	1FE
235865 3A 8	DANBURY GENERAL OBLIGA 5.000	..	01/04/2019.	MUNI CENTER		216,982	200,000	215,498	214,137	0	(105)	0	(105)	0	214,032	0	2,950	2,950	4,806	07/15/2024.	1FE
239019 K4 3	DAVIS CO SCH DIST GO S 3.000	..	03/27/2019.	MUNI CENTER		379,249	360,000	358,067	358,667	0	30	0	30	0	358,697	0	20,552	20,552	3,540	06/01/2027.	1FE
303820 6V 1	FAIRFAX CO GEN OBLIG S 3.000	..	01/02/2019.	MUNI CENTER		101,264	100,000	100,598	100,496	0	(3)	0	(3)	0	100,493	0	771	771	775	04/01/2028.	1FE
425507 CE 8	HENNEPIN CO GENERAL OB 5.000	..	01/17/2019.	MUNI CENTER		111,885	100,000	115,564	107,989	0	(114)	0	(114)	0	107,875	0	4,010	4,010	708	12/01/2037.	1FE
486063 MS 6	KATY ISD GO S2010C (PS 5.000	..	02/15/2019.	MATURED		1,710,000	1,710,000	1,977,803	1,718,533	0	(8,533)	0	(8,533)	0	1,710,000	0	0	0	42,750	02/15/2019.	1FE
505786 GE 7	LADUE SCH DIST GENERAL 2.750	..	03/26/2019.	MUNI CENTER		413,048	400,000	402,724	402,533	0	(184)	0	(184)	0	402,349	0	10,699	10,699	6,325	03/01/2026.	1FE
511074 PC 4	LAKE TRAVIS ISD GO S20 5.000	..	03/07/2019.	WELLS FARGO SECURITIES		1,658,420	1,560,000	1,804,546	1,651,647	0	(8,215)	0	(8,215)	0	1,643,432	0	14,989	14,989	44,633	02/15/2031.	1FE
511074 PE 0	LAKE TRAVIS ISD GO S20 5.000	..	03/07/2019.	WELLS FARGO SECURITIES		3,189,270	3,000,000	3,446,280	3,117,352	0	(10,412)	0	(10,412)	0	3,106,939	0	82,331	82,331	85,833	02/15/2033.	1FE
545896 6R 8	LOUDOUN CO GENERAL OBL 4.000	..	01/31/2019.	VARIOUS		2,436,340	2,310,000	2,574,726	2,399,572	0	(2,605)	0	(2,605)	0	2,396,968	0	39,373	39,373	15,748	12/01/2030.	1FE
549220 S3 6	LUBBOCK ISD GO S2012A 5.000	..	01/11/2019.	J P MORGAN CHASE SECURITI		922,463	850,000	1,016,770	910,245	0	(715)	0	(715)	0	909,530	0	12,933	12,933	17,708	02/15/2031.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 and Administrative Symbol/ Market Indicator (a)
567389 TL 5	MARICOPA CO USD #80 LT 4.000	..	01/31/2019.	BARCLAYS CAPITAL INC		390,200	365,000	409,202	381,367	0	(417)	0	(417)	0	380,950	0	9,249	9,249	8,638	07/01/2024.	1FE
584002 SN 0	MECKLENBURG CO GENERAL 3.000	..	03/21/2019.	MUNI CENTER		542,317	520,000	530,405	524,664	0	(232)	0	(232)	0	524,432	0	17,886	17,886	8,707	03/01/2028.	1FE
587843 HM 8	MERCER CO IMPT AUTH CO 5.000	..	03/20/2019.	REDEEMED		1,850,000	1,850,000	2,021,995	1,850,000	0	0	0	0	0	1,850,000	0	0	0	58,840	08/01/2019.	1FE
587843 HN 6	MERCER CO IMPT AUTH CO 5.000	..	03/20/2019.	REDEEMED		1,860,000	1,860,000	2,026,414	1,860,000	0	0	0	0	0	1,860,000	0	0	0	59,158	08/01/2020.	1FE
613664 7B 1	MONTGOMERY CO GEN OBLI 3.000	..	03/05/2019.	MUNI CENTER		366,114	350,000	355,460	352,777	0	(109)	0	(109)	0	352,669	0	13,445	13,445	4,550	04/01/2026.	1FE
615683 KY 4	MOORE CO GEN OBLIG REF 5.000	..	03/12/2019.	CITIGROUP GLOBAL MARKETS		2,861,974	2,260,000	2,984,375	2,858,209	0	(10,452)	0	(10,452)	0	2,847,757	0	14,216	14,216	32,331	06/01/2029.	1FE
642543 ST 0	NEW BRAUNFELS ISD GO R 5.000	..	03/15/2019.	REDEEMED		1,385,000	1,385,000	1,490,274	1,386,196	0	(1,196)	0	(1,196)	0	1,385,000	0	0	0	43,089	02/01/2022.	1FE
642543 SW 3	NEW BRAUNFELS ISD GO R 5.000	..	03/15/2019.	REDEEMED		1,460,000	1,460,000	1,521,218	1,460,653	0	(653)	0	(653)	0	1,460,000	0	0	0	45,422	02/01/2025.	1FE
64327T BU 1	NEW CASTLE CO GEN OBLI 4.000	..	01/11/2019.	BARCLAYS CAPITAL INC		2,309,553	2,170,000	2,431,008	2,271,312	0	(1,044)	0	(1,044)	0	2,270,269	0	39,284	39,284	43,400	07/15/2027.	1FE
751091 JQ 3	RALEIGH GENERAL OBLIGA 5.000	..	02/01/2019.	REDEEMED		2,300,000	2,300,000	2,650,221	2,303,470	0	(3,470)	0	(3,470)	0	2,300,000	0	0	0	57,500	02/01/2020.	1FE
751091 JR 1	RALEIGH GENERAL OBLIGA 4.500	..	02/01/2019.	REDEEMED		2,300,000	2,300,000	2,517,764	2,302,136	0	(2,136)	0	(2,136)	0	2,300,000	0	0	0	51,750	02/01/2021.	1FE
751091 JS 9	RALEIGH GENERAL OBLIGA 4.500	..	02/01/2019.	REDEEMED		4,500,000	4,500,000	4,876,830	4,503,684	0	(3,684)	0	(3,684)	0	4,500,000	0	0	0	101,250	02/01/2022.	1FE
751091 JT 7	RALEIGH GENERAL OBLIGA 4.500	..	02/01/2019.	REDEEMED		3,850,000	3,850,000	4,264,645	3,854,098	0	(4,098)	0	(4,098)	0	3,850,000	0	0	0	86,625	02/01/2023.	1FE
751091 JV 2	RALEIGH GENERAL OBLIGA 4.500	..	02/01/2019.	REDEEMED		4,500,000	4,500,000	4,916,070	4,504,104	0	(4,104)	0	(4,104)	0	4,500,000	0	0	0	101,250	02/01/2025.	1FE
751091 JW 0	RALEIGH GENERAL OBLIGA 4.500	..	02/01/2019.	REDEEMED		4,500,000	4,500,000	4,882,185	4,503,761	0	(3,761)	0	(3,761)	0	4,500,000	0	0	0	101,250	02/01/2026.	1FE
783244 BM 7	RUTHERFORD CO GENERAL 3.500	..	01/24/2019.	MUNI CENTER		105,740	100,000	107,117	103,230	0	(54)	0	(54)	0	103,176	0	2,564	2,564	1,138	04/01/2029.	1FE
849476 KY 1	SPRING BRANCH ISD SCHO 5.000	..	02/01/2019.	REDEEMED		4,620,000	4,620,000	5,151,993	4,625,361	0	(5,361)	0	(5,361)	0	4,620,000	0	0	0	115,500	02/01/2026.	1FE
849476 KZ 8	SPRING BRANCH ISD SCHO 5.000	..	02/01/2019.	REDEEMED		4,850,000	4,850,000	5,376,128	4,855,298	0	(5,298)	0	(5,298)	0	4,850,000	0	0	0	121,250	02/01/2027.	1FE
849476 RQ 1	SPRING BRANCH ISD SCHO 5.000	..	02/01/2019.	REDEEMED		1,150,000	1,150,000	1,290,139	1,151,412	0	(1,412)	0	(1,412)	0	1,150,000	0	0	0	28,750	02/01/2025.	1
849476 RR 9	SPRING BRANCH ISD SCHO 5.000	..	02/01/2019.	REDEEMED		1,050,000	1,050,000	1,177,953	1,051,290	0	(1,290)	0	(1,290)	0	1,050,000	0	0	0	26,250	02/01/2025.	1FE
2499999. Total - Bonds - U.S. Political Subdivisions of States						67,061,495	65,260,000	72,375,392	66,666,925	0	(85,549)	0	(85,549)	0	66,581,376	0	480,119	480,119	1,437,937	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
67109P AA 1	COOK & DUPAGE COS (OAK 8.000	..	02/01/2019.	REDEEMED		53,500	53,500	0	0	0	53,500	0	53,500	0	53,500	0	0	0	2,147	02/01/2023.	5GI
300060 MT 4	EVERETT WATER & SEWER 3.500	..	03/26/2019.	MUNI CENTER		148,238	140,000	148,464	143,662	0	(216)	0	(216)	0	143,445	0	4,792	4,792	1,593	12/01/2030.	1FE
426170 KV 7	HENRICO CO WTR & SWR R 4.000	..	03/25/2019.	RBC CAPITAL MARKETS		108,432	100,000	109,793	104,529	0	(235)	0	(235)	0	104,294	0	4,138	4,138	1,622	05/01/2033.	1FE
485512 LT 2	KANSAS TURNPIKE AUTHOR 4.000	..	01/07/2019.	MUNI CENTER		310,987	300,000	329,304	306,453	0	(49)	0	(49)	0	306,404	0	4,583	4,583	4,156	09/01/2024.	1FE
485512 LT 2	KANSAS TURNPIKE AUTHOR 4.000	..	12/31/2018.	MUNI CENTER		0	0	0	0	0	0	0	0	0	0	0	0	0	4,067	09/01/2024.	1FE
574204 YS 6	MARYLAND DEPT OF TRANS 3.500	..	03/26/2019.	RBC CAPITAL MARKETS		105,443	100,000	103,218	101,480	0	(101)	0	(101)	0	101,379	0	4,064	4,064	1,138	06/01/2027.	1FE
575829 AQ 9	MASSACHUSETTS CLEAN WA 5.000	..	03/22/2019.	VARIOUS		8,992,986	7,860,000	9,402,839	8,768,525	0	(39,388)	0	(39,388)	0	8,729,137	0	263,849	263,849	255,708	02/01/2030.	1FE
575829 AU 0	MASSACHUSETTS CLEAN WA 5.000	..	03/20/2019.	MUNI CENTER		476,171	415,000	489,107	458,799	0	(1,817)	0	(1,817)	0	456,981	0	19,190	19,190	13,315	02/01/2034.	1FE
594712 SN 2	MICHIGAN ST UNIVERSITY 4.000	..	03/07/2019.	STIFEL NICOLAUS & CO INC		3,486,318	3,300,000	3,549,942	3,422,567	0	(4,781)	0	(4,781)	0	3,417,785	0	68,533	68,533	75,533	08/15/2031.	1FE
594712 TX 9	MICHIGAN ST UNIVERSITY 5.000	..	03/07/2019.	JANNEY MONTGOMERY SCOTT I		1,160,320	1,000,000	1,156,460	1,107,875	0	(2,846)	0	(2,846)	0	1,105,029	0	55,291	55,291	28,611	08/15/2031.	1FE
659079 BK 2	NORTH DAVIS CO SWR DIS 3.500	..	01/11/2019.	MORGAN STANLEY		593,324	570,000	614,283	586,184	0	(189)	0	(189)	0	585,995	0	7,329	7,329	7,426	03/01/2026.	1FE
67919P JT 1	OKLAHOMA WTR RES BRD R 4.000	..	01/31/2019.	MUNI CENTER		47,930	45,000	49,435	46,665	0	(45)	0	(45)	0	46,620	0	1,310	1,310	615	04/01/2031.	1FE
741765 FT 3	PRINCE WILLIAM CO WTR 4.000	..	02/19/2019.	VARIOUS		597,780	550,000	613,283	580,106	0	(421)	0	(421)	0	579,685	0	18,095	18,095	12,444	07/01/2029.	1FE
79575D D8 0	SALT RIVER PROJ AGR IM 4.500	..	01/01/2019.	MATURED		10,000,000	10,000,000	11,400,500	10,000,000	0	0	0	0	0	10,000,000	0	0	0	225,000	01/01/2019.	1FE
89658H WC 0	TRINITY RIVER AUTH REG 5.000	..	03/07/2019.	JEFFERIES & CO INC		1,199,690	1,000,000	1,178,400	1,173,670	0	(3,074)	0	(3,074)	0	1,170,597	0	29,093	29,093	24,861	08/01/2032.	1FE
89658H WD 8	TRINITY RIVER AUTH REG 5.000	..	03/07/2019.	JEFFERIES & CO INC		1,192,330	1,000,000	1,175,580	1,170,933	0	(3,021)	0	(3,021)	0	1,167,912	0	24,418	24,418	24,861	08/01/2033.	1FE
89658H WE 6	TRINITY RIVER AUTH REG 5.000	..	03/08/2019.	JEFFERIES & CO INC		1,783,450	1,500,000	1,754,955	1,748,221	0	(4,396)	0	(4,396)	0	1,743,826	0	39,624	39,624	37,361	08/01/2034.	1FE
977092 WW 1	WISCONSIN CLEAN WATER 5.000	..	01/24/2019.	RBC CAPITAL MARKETS		577,125	500,000	569,865	566,958	0	(876)	0	(876)	0	566,081	0	11,044	11,044	3,958	06/01/2028.	1
31349G 5Z 8	FH (ARM) #755364 4.848	..	03/15/2019.	PAID ON PRINCIPAL		3,224	3,224	3,250	3,215	0	9	0	9	0	3,224	0	0	0	20	01/15/2029.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
31349S KR 3	FH (3/1 ARM) #781204 4.980		03/15/2019.	PAID ON PRINCIPAL		3,464	3,464	3,460	3,453	0	11	0	11	0	3,464	0	0	0	22	02/15/2034.	1
31295N AQ 1	FH (5/1 ARM) #789015 4.980		03/15/2019.	PAID ON PRINCIPAL		652	652	654	650	0	2	0	2	0	652	0	0	0	4	02/15/2032.	1
31335G NC 5	FHLMC GOLD PASSTHRU 6.500		03/15/2019.	PAID ON PRINCIPAL		3,092	3,092	2,887	2,981	0	111	0	111	0	3,092	0	0	0	44	04/15/2026.	1
31294M GB 1	FHLMC GOLD PASSTHRU 3.500		03/15/2019.	PAID ON PRINCIPAL		64,916	64,916	65,231	65,203	0	(287)	0	(287)	0	64,916	0	0	0	391	05/15/2026.	1
3128MM QB 2	FHLMC GOLD PASSTHRU 2.500		03/15/2019.	PAID ON PRINCIPAL		84,863	84,863	88,496	87,203	0	(2,340)	0	(2,340)	0	84,863	0	0	0	347	11/15/2027.	1
3128CU GZ 3	FHLMC GOLD PASSTHRU 6.500		03/15/2019.	PAID ON PRINCIPAL		14,455	14,455	15,016	14,751	0	(296)	0	(296)	0	14,455	0	0	0	156	04/15/2022.	1
31335B T8 9	FHLMC GOLD PASSTHRU 3.500		03/15/2019.	PAID ON PRINCIPAL		221,525	221,525	219,621	219,626	0	1,899	0	1,899	0	221,525	0	0	0	1,248	12/15/2044.	1
3132GR LV 1	FHLMC GOLD PASSTHRU 3.500		03/15/2019.	PAID ON PRINCIPAL		36,090	36,090	36,998	37,146	0	(1,056)	0	(1,056)	0	36,090	0	0	0	202	02/15/2042.	1
3132GS LQ 0	FHLMC GOLD PASSTHRU 3.500		03/15/2019.	PAID ON PRINCIPAL		254,901	254,901	261,393	261,000	0	(6,099)	0	(6,099)	0	254,901	0	0	0	1,060	03/15/2042.	1
3128MJ TB 6	FHLMC GOLD PASSTHRU 3.500		03/15/2019.	PAID ON PRINCIPAL		62,731	62,731	61,898	61,875	0	856	0	856	0	62,731	0	0	0	356	09/15/2043.	1
3133T5 LL 5	FHR 1727 I CMO 6.500		03/15/2019.	PAID ON PRINCIPAL		57,636	57,636	57,501	57,490	0	146	0	146	0	57,636	0	0	0	625	05/15/2024.	1
3133TB JR 2	FHR 1998 PE CMO 7.500		03/17/2019.	PAID ON PRINCIPAL		2,869	2,869	2,976	2,904	0	(35)	0	(35)	0	2,869	0	0	0	36	10/17/2027.	1
3137BA HX 3	FHR 4345 AB 3.000		03/15/2019.	PAID ON PRINCIPAL		110,145	110,145	112,227	111,679	0	(1,534)	0	(1,534)	0	110,145	0	0	0	543	02/15/2040.	1
3137BD GH 3	FHR 4388 TP 3.000		03/15/2019.	PAID ON PRINCIPAL		845,115	845,115	866,903	871,444	0	(26,329)	0	(26,329)	0	845,115	0	0	0	4,367	09/15/2044.	1
3137BS NF 6	FHR 4624 G CMO 2.500		03/15/2019.	PAID ON PRINCIPAL		985,501	985,501	992,007	990,859	0	(5,358)	0	(5,358)	0	985,501	0	0	0	3,943	05/15/2034.	1
3137FA 3G 1	FHR 4710 CA 3.000		03/15/2019.	PAID ON PRINCIPAL		1,015,315	1,015,315	1,039,905	1,039,846	0	(24,531)	0	(24,531)	0	1,015,315	0	0	0	5,036	12/15/2043.	1
3137FC H9 8	FHR 4736 AB 2.500		03/15/2019.	PAID ON PRINCIPAL		1,055,250	1,055,250	1,055,456	1,055,487	0	(238)	0	(238)	0	1,055,250	0	0	0	4,483	12/15/2047.	1
3137FC HH 0	FHR 4736 CT 3.000		03/15/2019.	PAID ON PRINCIPAL		451,626	451,626	458,189	458,278	0	(6,652)	0	(6,652)	0	451,626	0	0	0	2,211	12/15/2047.	1
31385S B4 9	FN (ARM) #550959 5.028		03/25/2019.	PAID ON PRINCIPAL		4,440	4,440	4,510	4,439	0	1	0	1	0	4,440	0	0	0	36	08/25/2029.	1
31379X VF 9	FN (10/1 ARM #432714 4.302		03/25/2019.	PAID ON PRINCIPAL		4,104	4,104	4,167	4,078	0	26	0	26	0	4,104	0	0	0	29	12/25/2027.	1
31405T ZC 9	FN (10/1 ARM #799139 3.913		03/25/2019.	PAID ON PRINCIPAL		1,797	1,797	1,805	1,794	0	3	0	3	0	1,797	0	0	0	12	04/25/2035.	1
31402D GG 9	FN (3/1 ARM) #725699 4.485		03/25/2019.	PAID ON PRINCIPAL		2,126	2,126	2,136	2,118	0	8	0	8	0	2,126	0	0	0	16	08/25/2034.	1
31404M BN 7	FN (3/1 ARM) #772345 4.613		03/25/2019.	PAID ON PRINCIPAL		24,786	24,786	24,802	24,739	0	48	0	48	0	24,786	0	0	0	159	03/25/2034.	1
31405N 4F 9	FN (3/1 ARM) #794722 4.456		03/25/2019.	PAID ON PRINCIPAL		2,064	2,064	2,047	2,058	0	5	0	5	0	2,064	0	0	0	15	10/25/2034.	1
31385H 6B 3	FN (5/1 ARM) #545466 4.920		03/25/2019.	PAID ON PRINCIPAL		319	319	321	319	0	0	0	0	0	319	0	0	0	2	01/25/2032.	1
31389D W4 5	FN (5/1 ARM) #622667 4.574		03/25/2019.	PAID ON PRINCIPAL		2,755	2,755	2,768	2,751	0	3	0	3	0	2,755	0	0	0	21	12/25/2031.	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		03/25/2019.	PAID ON PRINCIPAL		6,589	6,589	6,803	6,564	0	25	0	25	0	6,589	0	0	0	68	12/25/2041.	1
31359V YH 0	FNGT 99-T2 A1 CMO 7.500		03/19/2019.	PAID ON PRINCIPAL		3,857	3,857	4,015	3,929	0	(72)	0	(72)	0	3,857	0	0	0	45	01/19/2039.	1
31417G F2 7	FNMA PASS TH #AB9184 3.000		03/25/2019.	PAID ON PRINCIPAL		410,626	410,626	416,881	417,019	0	(6,393)	0	(6,393)	0	410,626	0	0	0	1,669	04/25/2043.	1
3138EP KU 7	FNMA PASS TH #AL6606 3.000		03/25/2019.	PAID ON PRINCIPAL		137,033	137,033	137,397	137,391	0	(358)	0	(358)	0	137,033	0	0	0	685	08/25/2043.	1
3138WG X7 4	FNMA PASS TH #AS7001 3.000		03/25/2019.	PAID ON PRINCIPAL		114,896	114,896	115,300	115,282	0	(386)	0	(386)	0	114,896	0	0	0	540	04/25/2041.	1
3140F0 HX 5	FNMA PASS TH #BC4745 3.000		03/25/2019.	PAID ON PRINCIPAL		264,474	264,474	258,234	258,234	0	6,240	0	6,240	0	264,474	0	0	0	940	10/25/2046.	1
3140FQ T3 1	FNMA PASS TH #BE5069 3.000		03/25/2019.	PAID ON PRINCIPAL		62,653	62,653	62,732	62,729	0	(76)	0	(76)	0	62,653	0	0	0	347	11/25/2046.	1
3140J8 LG 6	FNMA PASS TH #BM3926 3.500		03/25/2019.	PAID ON PRINCIPAL		420,996	420,996	415,865	415,976	0	5,021	0	5,021	0	420,996	0	0	0	2,414	08/25/2037.	1
3140Q7 WS 2	FNMA PASS TH #CA0656 3.500		03/25/2019.	PAID ON PRINCIPAL		250,494	250,494	248,341	248,352	0	2,142	0	2,142	0	250,494	0	0	0	1,531	11/25/2047.	1
3140J6 DF 1	FNMA PASS TH #FN BM190 3.000		03/25/2019.	PAID ON PRINCIPAL		375,200	375,200	376,607	376,602	0	(1,402)	0	(1,402)	0	375,200	0	0	0	1,821	06/25/2045.	1
31418A VF 2	FNMA PASS TH #FN MA151 2.500		03/25/2019.	PAID ON PRINCIPAL		26,921	26,921	26,786	26,812	0	109	0	109	0	26,921	0	0	0	134	07/25/2028.	1
31418C 3D 4	FNMA PASS TH #MA3495 4.000		03/25/2019.	PAID ON PRINCIPAL		105,137	105,137	105,010	105,008	0	129	0	129	0	105,137	0	0	0	793	10/25/2048.	1
31371F E9 9	FNMA PASS TH #250460 7.000		03/25/2019.	PAID ON PRINCIPAL		1,123	1,123	1,077	1,093	0	30	0	30	0	1,123	0	0	0	13	02/25/2026.	1
31371M DT 1	FNMA PASS TH #255814 5.500		03/25/2019.	PAID ON PRINCIPAL		2,876	2,876	2,876	2,875	0	1	0	1	0	2,876	0	0	0	32	08/25/2035.	1
31373D EF 8	FNMA PASS TH #290034 7.500		03/25/2019.	PAID ON PRINCIPAL		6,049	6,049	5,951	5,992	0	58	0	58	0	6,049	0	0	0	79	08/25/2024.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
31382M ZX 5	FNMA PASS TH #486858 7.000	..	03/25/2019.	PAID ON PRINCIPAL		1,014	1,014	1,026	1,023	0	(8)	0	(8)	0	1,014	0	0	0	12	03/25/2029.	1
31391T UL 0	FNMA PASS TH #676587 5.500	..	03/25/2019.	PAID ON PRINCIPAL		4,511	4,511	4,529	4,532	0	(21)	0	(21)	0	4,511	0	0	0	30	12/25/2032.	1
31402R F9 5	FNMA PASS TH #735592 5.000	..	03/25/2019.	PAID ON PRINCIPAL		76,419	76,419	73,040	73,280	0	3,139	0	3,139	0	76,419	0	0	0	587	05/25/2034.	1
31403D SP 5	FNMA PASS TH #745826 6.000	..	03/25/2019.	PAID ON PRINCIPAL		801	801	798	798	0	3	0	3	0	801	0	0	0	8	07/25/2036.	1
31405N TV 7	FNMA PASS TH #794464 6.000	..	03/25/2019.	PAID ON PRINCIPAL		2,918	2,918	2,993	3,044	0	(126)	0	(126)	0	2,918	0	0	0	29	09/25/2034.	1
31406Y TU 4	FNMA PASS TH #824163 5.500	..	03/25/2019.	PAID ON PRINCIPAL		3,306	3,306	3,340	3,337	0	(31)	0	(31)	0	3,306	0	0	0	30	04/25/2035.	1
31407B XH 7	FNMA PASS TH #826080 5.000	..	03/25/2019.	PAID ON PRINCIPAL		73,785	73,785	76,831	78,320	0	(4,534)	0	(4,534)	0	73,785	0	0	0	521	07/25/2035.	1
31408G ZW 0	FNMA PASS TH #851357 6.000	..	03/25/2019.	PAID ON PRINCIPAL		514	514	521	522	0	(8)	0	(8)	0	514	0	0	0	5	02/25/2036.	1
31408J D4 0	FNMA PASS TH #852523 5.500	..	03/25/2019.	PAID ON PRINCIPAL		157	157	156	156	0	1	0	1	0	157	0	0	0	1	02/25/2036.	1
31409T QM 3	FNMA PASS TH #878060 5.500	..	03/25/2019.	PAID ON PRINCIPAL		821	821	808	808	0	14	0	14	0	821	0	0	0	8	03/25/2036.	1
31410U 3G 5	FNMA PASS TH #898199 6.000	..	03/25/2019.	PAID ON PRINCIPAL		420	420	422	422	0	(3)	0	(3)	0	420	0	0	0	4	11/25/2036.	1
31411A RJ 6	FNMA PASS TH #902389 5.500	..	03/25/2019.	PAID ON PRINCIPAL		526	526	519	518	0	8	0	8	0	526	0	0	0	5	11/25/2036.	1
31411Y VZ 3	FNMA PASS TH #918732 5.500	..	03/25/2019.	PAID ON PRINCIPAL		143	143	140	139	0	4	0	4	0	143	0	0	0	1	06/25/2037.	1
313921 DF 2	FNR 2001-55 PC CMO 6.500	..	03/25/2019.	PAID ON PRINCIPAL		9,638	9,638	9,728	9,724	0	(86)	0	(86)	0	9,638	0	0	0	74	10/25/2031.	1
3136A8 SU 5	FNR 2012-102 BC 1.750	..	03/25/2019.	PAID ON PRINCIPAL		222,038	222,038	217,528	217,831	0	4,208	0	4,208	0	222,038	0	0	0	658	09/25/2027.	1
3136AG XN 7	FNR 2013-102 DG CMO 3.000	..	03/25/2019.	PAID ON PRINCIPAL		148,140	148,140	147,909	147,890	0	250	0	250	0	148,140	0	0	0	789	05/25/2032.	1
3136AG QV 7	FNR 2013-109 BA CMO 3.000	..	03/25/2019.	PAID ON PRINCIPAL		138,263	138,263	137,215	137,425	0	838	0	838	0	138,263	0	0	0	801	10/25/2032.	1
3136AD R2 7	FNR 2013-41 DA CMO 1.750	..	03/25/2019.	PAID ON PRINCIPAL		160,225	160,225	153,816	153,811	0	6,414	0	6,414	0	160,225	0	0	0	421	02/25/2043.	1
3136AR C2 2	FNR 2016-19 CD 2.500	..	03/25/2019.	PAID ON PRINCIPAL		552,483	552,483	552,914	552,890	0	(407)	0	(407)	0	552,483	0	0	0	2,241	04/25/2046.	1
31392C MJ 0	FNW 2002-W1 1A4 CMO 6.000	..	03/25/2019.	PAID ON PRINCIPAL		121,640	121,640	117,255	119,186	0	2,454	0	2,454	0	121,640	0	0	0	1,098	02/25/2042.	1
3133TL 4S 4	FSPC T-17 A5 7.160	..	03/25/2019.	PAID ON PRINCIPAL		37,106	37,106	37,101	36,930	0	176	0	176	0	37,106	0	0	0	630	07/25/2029.	1FE
31392M EJ 7	FSPC T-41 1A4 CMO 6.500	..	03/25/2019.	PAID ON PRINCIPAL		64,677	64,677	64,285	64,325	0	352	0	352	0	64,677	0	0	0	526	06/25/2032.	1
31392M GY 2	FSPC T-42 A4 CMO 6.500	..	03/25/2019.	PAID ON PRINCIPAL		15,035	15,035	15,014	14,971	0	65	0	65	0	15,035	0	0	0	155	02/25/2042.	1
31393N TB 5	FSPC T-55 1A1 CMO 6.500	..	03/25/2019.	PAID ON PRINCIPAL		14,706	14,706	15,565	14,747	0	(41)	0	(41)	0	14,706	0	0	0	126	03/25/2043.	1
3137G1 BC 0	FWLS 2016-SC02 1A 3.000	..	03/25/2019.	PAID ON PRINCIPAL		127,629	127,629	126,961	126,978	0	651	0	651	0	127,629	0	0	0	745	10/25/2046.	1
3137G1 BD 8	FWLS 2016-SC02 2A 3.500	..	03/25/2019.	PAID ON PRINCIPAL		67,086	67,086	68,286	68,569	0	(1,483)	0	(1,483)	0	67,086	0	0	0	536	10/25/2046.	1
3137G1 BS 5	FWLS 2017-SC02 1A 3.000	..	03/25/2019.	PAID ON PRINCIPAL		217,974	217,974	215,658	215,892	0	2,082	0	2,082	0	217,974	0	0	0	1,105	05/25/2047.	1
3137G1 BT 3	FWLS 2017-SC02 1A1 3.000	..	03/25/2019.	PAID ON PRINCIPAL		174,379	174,379	175,592	175,233	0	(854)	0	(854)	0	174,379	0	0	0	884	05/25/2047.	1
3137G1 BV 8	FWLS 2017-SC02 2A 3.500	..	03/25/2019.	PAID ON PRINCIPAL		60,070	60,070	60,969	60,993	0	(923)	0	(923)	0	60,070	0	0	0	364	05/25/2047.	1
3137G1 BW 6	FWLS 2017-SC02 2A1 3.500	..	03/25/2019.	PAID ON PRINCIPAL		25,330	25,330	25,873	25,826	0	(496)	0	(496)	0	25,330	0	0	0	153	05/25/2047.	1
35563P BX 6	SCRT 2017-3 HT 2.750	..	03/25/2019.	PAID ON PRINCIPAL		80,675	80,675	80,417	81,112	0	(437)	0	(437)	0	80,675	0	0	0	372	07/25/2056.	1
35563P GB 9	SCRT 2018-3 HA 3.000	..	03/25/2019.	PAID ON PRINCIPAL		105,725	105,725	102,810	102,624	0	3,101	0	3,101	0	105,725	0	0	0	520	08/25/2057.	1
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.						40,846,866	38,446,342	42,705,947	40,351,724	0	(60,210)	0	(60,210)	0	40,291,514	0	555,352	555,352	774,352	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00817Y AN 8	AETNA INC 2.200	..	03/15/2019.	MATURED		1,000,000	1,000,000	999,000	999,928	0	72	0	72	0	1,000,000	0	0	0	11,000	03/15/2019.	2FE
0258M0 DK 2	AMERICAN EXPRESS CREDI 2.125	..	03/18/2019.	MATURED		1,000,000	1,000,000	998,110	999,887	0	113	0	113	0	1,000,000	0	0	0	10,625	03/18/2019.	1FE
02665W BA 8	AMERICAN HONDA FINANCE 1.700	C	02/22/2019.	MATURED		1,000,000	1,000,000	999,800	999,975	0	25	0	25	0	1,000,000	0	0	0	8,500	02/22/2019.	1FE
032095 AC 5	AMPHENOL CORP 2.550	..	01/30/2019.	MATURED		2,000,000	2,000,000	1,996,920	1,999,899	0	101	0	101	0	2,000,000	0	0	0	25,500	01/30/2019.	2FE
03522A AD 2	ANHEUSER-BUSCH CO INBE 3.650	C	02/04/2019.	TENDERED		2,909,790	3,000,000	2,836,920	2,839,547	0	2,195	0	2,195	0	2,841,742	0	68,048	68,048	57,792	02/01/2026.	2FE
03524B AE 6	ANHEUSER-BUSCH INBEV F 3.700	C	02/04/2019.	TENDERED		2,988,240	3,000,000	2,945,130	2,945,130	0	958	0	958	0	2,946,088	0	42,152	42,152	58,583	02/01/2024.	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 and Administrative Symbol/ Market Indicator (a)
035242 AA 4	ANHEUSER-BUSCH INBEV F 2.625	C	02/04/2019.	TENDERED		1,926,420	2,000,000	1,959,960	1,980,325	0	502	0	502	0	1,980,827	0	(54,407)	(54,407)	29,750	01/17/2023.	2FE
035242 AJ 5	ANHEUSER-BUSCH INBEV F 2.650	C	02/04/2019.	TENDERED		1,937,586	1,954,000	1,947,884	1,951,341	0	152	0	152	0	1,951,493	0	(13,907)	(13,907)	27,329	02/01/2021.	2FE
03523T BP 2	ANHEUSER-BUSCH INBEV W 2.500	C	02/04/2019.	TENDERED		1,937,720	2,000,000	1,954,220	1,975,678	0	714	0	714	0	1,976,392	0	(38,672)	(38,672)	28,611	07/15/2022.	2FE
035240 AD 2	ANHEUSER-BUSCH INBEV W 3.750	C	02/04/2019.	TENDERED		5,407,606	5,359,000	5,518,162	5,457,199	0	(3,472)	0	(3,472)	0	5,453,727	0	(46,121)	(46,121)	114,995	01/15/2022.	2FE
040555 CL 6	ARIZONA PUBLIC SERVICE 8.750		03/01/2019.	MATURED		1,000,000	1,000,000	999,450	999,567	0	433	0	433	0	1,000,000	0	0	0	43,750	03/01/2019.	1FE
00206R DA 7	AT&T INC 5.000		03/27/2019.	MAKE WHOLE CALL		1,045,477	1,000,000	1,118,740	1,053,761	0	(5,779)	0	(5,779)	0	1,047,982	0	(47,982)	(47,982)	74,089	03/01/2021.	2FE
049560 AJ 4	ATMOS ENERGY CORP 8.500		03/15/2019.	MATURED		1,950,000	1,950,000	2,225,793	1,961,264	0	(11,264)	0	(11,264)	0	1,950,000	0	0	0	82,875	03/15/2019.	1FE
06051G EX 3	BANK OF AMERICA CORP 2.600		01/15/2019.	MATURED		145,000	145,000	144,975	144,998	0	2	0	2	0	145,000	0	0	0	1,885	01/15/2019.	1FE
12189T AH 7	BNSF 1998-A TRUST 6.600		01/02/2019.	MATURED		182,783	182,783	182,783	182,783	0	0	0	0	0	182,783	0	0	0	6,032	01/02/2019.	1FE
12189P AM 4	BNSF 2002-2 TRUST 5.140		01/15/2019.	REDEEMED		334,255	334,255	337,587	334,744	0	(489)	0	(489)	0	334,255	0	0	0	8,590	01/15/2021.	1FE
12200B AA 6	BNSF 2004-1 TRUST 4.575		01/15/2019.	REDEEMED		219,513	219,513	219,804	219,574	0	(61)	0	(61)	0	219,513	0	0	0	5,021	01/15/2021.	1FE
05577@ AG 5	BNSF 2009-A SER A 6.550		02/26/2019.	REDEEMED		46,454	46,454	46,454	46,451	0	3	0	3	0	46,454	0	0	0	1,521	02/26/2021.	1
05577@ AH 3	BNSF 2009-A SER B 6.550		02/26/2019.	REDEEMED		44,709	44,709	44,709	44,707	0	3	0	3	0	44,709	0	0	0	1,464	02/26/2021.	1
05577@ AJ 9	BNSF 2009-A SER C 6.550		02/26/2019.	REDEEMED		14,944	14,944	14,944	14,943	0	1	0	1	0	14,944	0	0	0	489	02/26/2021.	1
05577@ AK 6	BNSF 2009-A SER D 6.550		02/26/2019.	REDEEMED		13,964	13,964	13,964	13,963	0	1	0	1	0	13,964	0	0	0	457	02/26/2021.	1
05577@ AM 2	BNSF 2009-A SER E 6.550		02/26/2019.	REDEEMED		6,583	6,583	6,583	6,583	0	0	0	0	0	6,583	0	0	0	216	02/26/2021.	1
097023 AW 5	BOEING CO 6.000		03/15/2019.	MATURED		1,735,000	1,735,000	2,008,938	1,749,629	0	(14,629)	0	(14,629)	0	1,735,000	0	0	0	52,050	03/15/2019.	1FE
124857 AL 7	CBS CORP 2.300		03/07/2019.	MAKE WHOLE CALL		2,000,000	2,000,000	1,994,000	1,998,980	0	287	0	287	0	1,999,267	0	733	733	25,811	08/15/2019.	2FE
150190 AB 2	CEDAR FAIR LP/CA 5.375		02/01/2019.	BAS-MERRILL LYNCH		1,000,000	1,000,000	1,000,000	948,750	51,250	0	0	51,250	0	1,000,000	0	0	0	16,424	04/15/2027.	4FE
166751 AJ 6	CHEVRON CORP 4.950		03/03/2019.	MATURED		1,000,000	1,000,000	999,690	999,856	0	144	0	144	0	1,000,000	0	0	0	24,750	03/03/2019.	1FE
17275R AE 2	CISCO SYSTEMS 4.950		02/15/2019.	MATURED		2,000,000	2,000,000	1,995,480	1,999,703	0	297	0	297	0	2,000,000	0	0	0	49,500	02/15/2019.	1FE
202795 JC 5	COMMONWEALTH EDISON 2.150		01/15/2019.	MATURED		1,000,000	1,000,000	997,780	999,973	0	27	0	27	0	1,000,000	0	0	0	10,750	01/15/2019.	1FE
20338H AB 9	COMMSCOPE TECHNOLOGIES 5.000		02/21/2019.	GOLDMAN SACHS & CO		1,747,500	2,000,000	2,007,500	1,625,000	381,041	(41)	0	381,000	0	2,006,000	0	(258,500)	(258,500)	44,444	03/15/2027.	4FE
207597 EE 1	CONNECTICUT LIGHT AND 5.500		02/01/2019.	MATURED		1,000,000	1,000,000	996,010	999,851	0	149	0	149	0	1,000,000	0	0	0	27,500	02/01/2019.	1FE
12665V AA 0	CVS LEASE PASS THRU CE 4.163		03/10/2019.	REDEEMED		16,729	16,729	16,729	16,729	0	(0)	0	(0)	0	16,729	0	0	0	116	08/11/2036.	2FE
126650 AW 0	CVS LEASE PASS THRU CE 5.298		03/10/2019.	REDEEMED		42,275	42,275	42,737	42,607	0	(332)	0	(332)	0	42,275	0	0	0	374	01/11/2027.	2FE
126659 AA 9	CVS LEASE PASS THRU CE 8.353		03/10/2019.	REDEEMED		39,539	39,539	40,851	40,688	0	(1,149)	0	(1,149)	0	39,539	0	0	0	552	07/10/2031.	2FE
25179M AH 6	DEVON ENERGY CORPORATI 6.300		01/15/2019.	MATURED		2,000,000	2,000,000	1,993,960	1,999,825	0	175	0	175	0	2,000,000	0	0	0	63,000	01/15/2019.	2FE
25278X AC 3	DIAMONDBACK ENERGY INC 4.750		03/20/2019.	GOLDMAN SACHS & CO		1,021,250	1,000,000	988,750	970,000	19,012	381	0	19,393	0	989,393	0	31,857	31,857	18,604	11/01/2024.	3FE
25470D AA 7	DISCOVERY COMMUNICATIO 5.625		03/21/2019.	MAKE WHOLE CALL		1,011,218	1,000,000	994,280	999,469	0	109	0	109	0	999,577	0	423	423	44,968	08/15/2019.	2FE
28932M AA 3	ELM RD GENERATING STAT 5.209		02/11/2019.	REDEEMED		115,686	115,686	115,686	115,685	0	1	0	1	0	115,686	0	0	0	3,013	02/11/2030.	1FE
316773 CQ 1	FIFTH THIRD BANCORP 2.300		03/01/2019.	MATURED		1,000,000	1,000,000	998,590	999,921	0	79	0	79	0	1,000,000	0	0	0	11,500	03/01/2019.	2FE
345397 WP 4	FORD MOTOR CREDIT 2.375		03/12/2019.	MATURED		2,000,000	2,000,000	1,992,420	1,999,613	0	387	0	387	0	2,000,000	0	0	0	23,750	03/12/2019.	2FE
370334 BH 6	GENERAL MILLS INC 5.650		02/15/2019.	MATURED		3,000,000	3,000,000	3,112,430	3,003,927	0	(3,927)	0	(3,927)	0	3,000,000	0	0	0	84,750	02/15/2019.	2FE
37045X BB 1	GENERAL MOTORS FINANCI 3.100		01/15/2019.	MATURED		1,000,000	1,000,000	999,540	999,976	0	24	0	24	0	1,000,000	0	0	0	15,500	01/15/2019.	2FE
404119 BR 9	HCA INC 5.375		01/09/2019.	KEYBANC CAPITAL MARK		510,000	500,000	518,750	488,750	25,418	(49)	0	25,368	0	514,118	0	(4,118)	(4,118)	11,944	02/01/2025.	3FE
432833 AB 7	HILTON DOMESTIC OPERAT 4.250		03/04/2019.	MORGAN STANLEY		2,478,125	2,500,000	2,425,000	2,368,750	71,826	1,778	0	73,605	0	2,442,355	0	35,770	35,770	54,601	09/01/2024.	3FE
445658 CC 9	JB HUNT TRANSPORT 2.400		03/15/2019.	MATURED		1,435,000	1,435,000	1,449,223	1,435,747	0	(747)	0	(747)	0	1,435,000	0	0	0	17,220	03/15/2019.	2FE
47215B AD 9	JCPL 2006-A A4 5.610		03/05/2019.	REDEEMED		71,495	71,495	71,431	71,475	0	20	0	20	0	71,495	0	0	0	1,003	06/05/2023.	1FE
48203R AL 8	JUNIPER NETWORKS 3.125		02/26/2019.	MATURED		1,000,000	1,000,000	999,230	999,907	0	93	0	93	0	1,000,000	0	0	0	15,625	02/26/2019.	2FE
26138E AN 9	KEURIG DR PEPPER INC 2.600		01/15/2019.	MATURED		1,000,000	1,000,000	1,026,790	1,000,168	0	(168)	0	(168)	0	1,000,000	0	0	0	13,000	01/15/2019.	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 and Administrative Symbol/ Market Indicator (a)
500255 AR 5	KOHLS CORP 4.000	..	01/24/2019.	MAKE WHOLE CALL		1,436,810	1,400,000	1,414,602	1,404,469	0	(112)	0	(112)	0	1,404,357	0	(4,357)	(4,357)	49,722	11/01/2021.	2FE
513075 BM 2	LAMAR MEDIA CORP (144A 5.750	..	02/13/2019.	SUNTRUST		523,750	500,000	510,000	510,000	0	(92)	0	(92)	0	509,908	0	13,842	13,842	1,118	02/01/2026.	1
571903 AJ 2	MARRIOTT INTERNATIONAL 3.000	..	03/01/2019.	MATURED		1,000,000	1,000,000	989,200	999,661	0	339	0	339	0	1,000,000	0	0	0	15,000	03/01/2019.	2FE
571903 AL 7	MARRIOTT INTERNATIONAL 3.375	..	03/06/2019.	DEUTSCHE BANC		1,001,590	1,000,000	998,370	999,518	0	57	0	57	0	999,574	0	2,016	2,016	13,406	10/15/2020.	2FE
552953 BW 0	MGM RESORTS INTL 8.625	..	02/01/2019.	MATURED		1,250,000	1,250,000	1,417,188	1,253,436	0	(3,436)	0	(3,436)	0	1,250,000	0	0	0	53,906	02/01/2019.	3FE
552953 CD 1	MGM RESORTS INTL 4.625	..	01/23/2019.	VARIOUS		4,668,750	5,000,000	5,000,000	4,512,500	487,500	0	0	487,500	0	5,000,000	0	(331,250)	(331,250)	92,500	09/01/2026.	3FE
552953 CE 9	MGM RESORTS INTL 5.750	..	02/22/2019.	MORGAN STANLEY		1,020,000	1,000,000	1,003,750	970,000	33,450	(134)	0	33,316	0	1,003,316	0	16,684	16,684	11,340	06/15/2025.	3FE
637432 MX 0	NATIONAL RURAL UTILITI 2.150	..	02/01/2019.	MATURED		1,000,000	1,000,000	999,570	999,976	0	24	0	24	0	1,000,000	0	0	0	10,750	02/01/2019.	1FE
64952W BQ 5	NEW YORK LIFE GLOBAL F 2.100	..	01/02/2019.	MATURED		5,000,000	5,000,000	5,013,654	5,000,010	0	(10)	0	(10)	0	5,000,000	0	0	0	52,500	01/02/2019.	1FE
678858 BK 6	OKLAHOMA GAS & ELECTRI 8.250	..	01/15/2019.	MATURED		2,170,000	2,170,000	2,667,550	2,174,967	0	(4,967)	0	(4,967)	0	2,170,000	0	0	0	89,513	01/15/2019.	1FE
377316 AM 6	P.H. GLATFELTER 5.375	..	02/28/2019.	REDEEMED		8,019,000	8,019,000	8,348,494	7,958,858	60,479	(337)	0	60,143	0	8,019,000	0	0	0	159,238	10/15/2020.	3FE
695114 CK 2	PACIFICORP 5.500	..	01/15/2019.	MATURED		1,815,000	1,815,000	2,166,330	1,817,058	0	(2,058)	0	(2,058)	0	1,815,000	0	0	0	49,913	01/15/2019.	1FE
737630 AB 9	POTLATCHDELTIC CORP 7.500	..	01/31/2019.	MAKE WHOLE CALL		2,694,645	2,610,000	2,859,375	2,662,371	0	(5,203)	0	(5,203)	0	2,657,168	0	(47,168)	(47,168)	133,582	11/01/2019.	2FE
74166M AA 4	PRIME SECURITY SERVICE 9.250	..	02/01/2019.	MAKE WHOLE CALL		863,392	812,000	886,274	839,405	14,984	(1,919)	0	13,065	0	852,470	0	(40,470)	(40,470)	67,248	05/15/2023.	4FE
78388J AV 8	SBA COMMUNICATIONS COR 4.875	..	03/04/2019.	WELLS FARGO SECURITIES		1,995,000	2,000,000	1,976,250	1,887,500	94,030	626	0	94,656	0	1,982,156	0	12,844	12,844	50,104	09/01/2024.	4FE
871829 AM 9	SYSCO CORP 5.375	..	03/17/2019.	MATURED		1,705,000	1,705,000	1,959,233	1,715,266	0	(10,266)	0	(10,266)	0	1,705,000	0	0	0	45,822	03/17/2019.	2FE
879369 AE 6	TELEFLEX INC 4.875	..	03/19/2019.	BAS-MERRILL LYNCH		2,040,000	2,000,000	2,046,250	1,920,000	114,240	(1,308)	0	112,932	0	2,032,932	0	7,068	7,068	29,792	06/01/2026.	3FE
88732J AP 3	TIME WARNER CABLE 8.750	..	02/14/2019.	MATURED		1,000,000	1,000,000	1,225,630	1,003,476	0	(3,476)	0	(3,476)	0	1,000,000	0	0	0	43,750	02/14/2019.	2FE
887317 AK 1	TIME WARNER INC 4.750	..	03/27/2019.	MAKE WHOLE CALL		2,079,523	2,000,000	1,978,860	1,994,182	0	712	0	712	0	1,994,895	0	5,105	5,105	126,496	03/29/2021.	2FE
89236T CU 7	TOYOTA MOTOR CREDIT 1.700	C	02/19/2019.	MATURED		1,000,000	1,000,000	999,880	999,981	0	19	0	19	0	1,000,000	0	0	0	8,500	02/19/2019.	1FE
87305N AV 0	TTX PASS THRU CERT S20 5.453	..	01/02/2019.	REDEEMED		504,212	504,212	504,212	504,212	0	1	0	1	0	504,212	0	0	0	13,747	01/02/2022.	1
87305N AW 8	TTX PASS THRU CERT S20 5.503	..	01/02/2019.	REDEEMED		185,289	185,289	185,289	232,809	0	(47,520)	0	(47,520)	0	185,289	0	0	0	5,098	01/02/2022.	1
90783S AA 0	UNION PACIFIC PASS THR 4.698	..	01/02/2019.	REDEEMED		172,596	172,596	181,245	176,299	0	(3,703)	0	(3,703)	0	172,596	0	0	0	4,054	01/02/2024.	1FE
908594 AC 8	UNION TANK CAR 4.710	..	03/29/2019.	MAKE WHOLE CALL		919,254	909,091	909,091	909,059	0	(6)	0	(6)	0	909,053	0	38	38	26,101	05/15/2020.	1FE
91159H HH 6	US BANCORP 2.200	..	03/25/2019.	REDEEMED		2,000,000	2,000,000	1,998,200	1,999,824	0	110	0	110	0	1,999,935	0	65	65	18,333	04/25/2019.	1FE
92343V CR 3	VERIZON COMMUNICATIONS 3.500	..	02/28/2019.	EXCHANGED		3,061,890	3,000,000	3,162,270	3,115,561	0	(3,042)	0	(3,042)	0	3,112,519	0	(50,629)	(50,629)	34,125	11/01/2024.	2FE
931422 AE 9	WALGREEN CO 5.250	..	01/15/2019.	MATURED		500,000	500,000	532,050	500,241	0	(241)	0	(241)	0	500,000	0	0	0	13,125	01/15/2019.	2FE
25468P CK 0	WALT DISNEY COMPANY 5.500	..	03/15/2019.	MATURED		1,119,000	1,119,000	1,379,604	1,127,476	0	(8,476)	0	(8,476)	0	1,119,000	0	0	0	30,773	03/15/2019.	1FE
94974B FQ 8	WELLS FARGO 2.150	..	01/15/2019.	MATURED		1,000,000	1,000,000	997,810	999,974	0	26	0	26	0	1,000,000	0	0	0	10,750	01/15/2019.	1FE
962166 BV 5	WEYERHAEUSER CO 7.375	..	03/27/2019.	MAKE WHOLE CALL		1,328,782	1,300,000	1,575,639	1,344,477	0	(14,020)	0	(14,020)	0	1,330,456	0	(30,456)	(30,456)	75,654	10/01/2019.	2FE
96926J AA 5	WILLIAM CARTER 5.250	..	03/30/2019.	REDEEMED		6,737,315	6,650,000	6,770,250	6,633,375	34,855	10,654	0	45,509	0	6,678,884	0	58,431	58,431	174,563	08/15/2021.	3FE
984121 CG 6	XEROX CORP 2.750	..	03/15/2019.	MATURED		1,000,000	1,000,000	999,150	995,050	4,869	81	0	4,950	0	1,000,000	0	0	0	13,750	03/15/2019.	3FE
90131H AA 3	21ST CENTURY FOX AMERI 4.000	..	03/20/2019.	EXCHANGED		4,161,520	4,000,000	4,069,530	4,038,000	0	(1,483)	0	(1,483)	0	4,036,517	0	125,003	125,003	79,111	10/01/2023.	2FE
90131H AE 5	21ST CENTURY FOX AMERI 3.700	..	03/20/2019.	EXCHANGED		2,061,640	2,000,000	1,997,930	1,998,643	0	117	0	117	0	1,998,760	0	62,880	62,880	40,028	09/15/2024.	2FE
90131H AN 5	21ST CENTURY FOX AMERI 6.900	..	03/01/2019.	MATURED		2,980,000	2,980,000	3,140,609	2,983,032	0	(3,032)	0	(3,032)	0	2,980,000	0	0	0	102,810	03/01/2019.	2FE
90131H AP 0	21ST CENTURY FOX AMERI 5.650	..	03/20/2019.	EXCHANGED		1,037,250	1,000,000	997,030	999,361	0	85	0	85	0	999,446	0	37,804	37,804	34,743	08/15/2020.	2FE
90131H AQ 8	21ST CENTURY FOX AMERI 4.500	..	03/20/2019.	EXCHANGED		2,059,600	2,000,000	1,987,600	1,996,785	0	324	0	324	0	1,997,108	0	62,492	62,492	55,750	02/15/2021.	2FE
90131H AR 6	21ST CENTURY FOX AMERI 3.000	..	03/20/2019.	EXCHANGED		3,023,280	3,000,000	2,962,600	2,982,763	0	1,036	0	1,036	0	2,983,799	0	39,481	39,481	49,250	09/15/2022.	2FE
90131H BW 4	21ST CENTURY FOX AMERI 3.700	..	03/20/2019.	EXCHANGED		1,030,790	1,000,000	997,610	998,233	0	70	0	70	0	998,304	0	32,486	32,486	16,931	10/15/2025.	2FE
90131H CB 9	21ST CENTURY FOX AMERI 3.375	..	03/20/2019.	EXCHANGED		1,004,430	1,000,000	998,070	998,396	0	35	0	35	0	998,431	0	5,999	5,999	12,719	11/15/2026.	2FE
13595Z WG 7	CANADIAN IMPERIAL BANK 2.350	..	01/29/2019.	NATIONAL BANK OF CANADA F		3,002,250	3,000,000	3,082,980	3,013,529	0	(2,417)	0	(2,417)	0	3,011,113	0	(8,863)	(8,863)	7,340	06/24/2019.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 and Administrative Symbol/ Market Indicator (a)
13596Z DN 2	CANADIAN IMPERIAL BANK 1.640	..	03/18/2019.	BMO CAPITAL MARKETS		5,425,915	5,500,000	5,505,635	5,502,921	0	(279)	0	(279)	0	5,502,642	0	(76,727)	(76,727)	61,657	07/12/2021.	1FE
12801Z CL 0	FEDERATION DES CAISSES 1.748	..	03/18/2019.	CIBC WORLD MARKETS		1,994,700	2,000,000	2,019,480	2,006,357	0	(1,169)	0	(1,169)	0	2,005,189	0	(10,489)	(10,489)	19,204	03/02/2020.	1FE
893526 8Y 2	TRANSCANADA PIPELINES 7.125	A	01/15/2019.	MATURED		1,000,000	1,000,000	999,770	999,908	0	92	0	92	0	1,000,000	0	0	0	35,625	01/15/2019.	2FE
00084D AN 0	ABN AMRO BANK NV (144A 2.100	D	01/18/2019.	MATURED		2,000,000	2,000,000	1,999,920	1,999,979	0	21	0	21	0	2,000,000	0	0	0	21,000	01/18/2019.	1FE
06739F HT 1	BARCLAYS BANK PLC 2.500	D	02/20/2019.	MATURED		2,000,000	2,000,000	2,005,580	2,000,101	0	(101)	0	(101)	0	2,000,000	0	0	0	25,000	02/20/2019.	1FE
05579L AA 1	BNZ INTL FUNDING (144A 2.350	D	03/04/2019.	MATURED		2,000,000	2,000,000	1,999,340	1,999,913	0	87	0	87	0	2,000,000	0	0	0	23,500	03/04/2019.	1FE
05565Q BJ 6	BP CAPITAL MARKETS PLC 4.750	D	03/10/2019.	MATURED		2,000,000	2,000,000	2,092,320	2,005,016	0	(5,016)	0	(5,016)	0	2,000,000	0	0	0	47,500	03/10/2019.	1FE
20271R AF 7	COMMONWEALTH BANK AUST 2.250	D	03/13/2019.	MATURED		3,000,000	3,000,000	3,007,416	3,000,388	0	(388)	0	(388)	0	3,000,000	0	0	0	33,750	03/13/2019.	1FE
25152R VS 9	DEUTSCHE BANK LONDON 2.500	D	02/13/2019.	MATURED		2,000,000	2,000,000	1,999,060	1,999,921	0	79	0	79	0	2,000,000	0	0	0	25,000	02/13/2019.	2FE
53944V AM 1	LLOYDS BANK PLC 2.050	D	01/22/2019.	MATURED		1,000,000	1,000,000	998,670	999,962	0	38	0	38	0	1,000,000	0	0	0	10,250	01/22/2019.	1FE
552081 AG 6	LYONDELLBASELL 5.000	D	02/09/2019.	REDEEMED		600,000	600,000	660,762	600,726	0	(726)	0	(726)	0	600,000	0	0	0	9,500	04/15/2019.	2FE
63253W AF 8	NATIONAL AUSTRALIA BAN 2.000	D	02/22/2019.	MATURED		1,000,000	1,000,000	999,080	999,954	0	46	0	46	0	1,000,000	0	0	0	10,000	02/22/2019.	1FE
66989G AA 8	NOVARTIS SEC INV 5.125	D	02/10/2019.	MATURED		3,000,000	3,000,000	2,994,660	2,999,584	0	416	0	416	0	3,000,000	0	0	0	76,875	02/10/2019.	1FE
685218 AA 7	ORANGE SA 2.750	D	02/06/2019.	MATURED		3,000,000	3,000,000	2,997,480	2,999,858	0	142	0	142	0	3,000,000	0	0	0	41,250	02/06/2019.	2FE
83051G AC 2	SKANDINAVISKA ENSKILDA 2.375	D	03/25/2019.	MATURED		1,000,000	1,000,000	999,250	999,928	0	72	0	72	0	1,000,000	0	0	0	11,875	03/25/2019.	1FE
91911T AM 5	VALE OVERSEAS LIMITED 4.375	D	03/04/2019.	BAS-MERRILL LYNCH		125,156	125,000	126,681	125,597	0	(38)	0	(38)	0	125,559	0	(402)	(402)	3,570	01/11/2022.	2FE
961214 CF 8	WESTPAC BANKING CORP 2.250	D	01/17/2019.	MATURED		1,000,000	1,000,000	998,640	999,976	0	24	0	24	0	1,000,000	0	0	0	11,250	01/17/2019.	1FE
00841U AN 6	ABMT 2014-2 A13 3.500	..	03/25/2019.	PAID ON PRINCIPAL		71,086	71,086	71,908	72,289	0	(1,203)	0	(1,203)	0	71,086	0	0	0	492	09/25/2044.	1FM
00842B AC 1	ABMT 2015-5 A3 CMO 3.500	..	03/25/2019.	PAID ON PRINCIPAL		60,848	60,848	61,427	61,517	0	(670)	0	(670)	0	60,848	0	0	0	435	07/25/2045.	1FM
00842B AE 7	ABMT 2015-5 A5 3.500	..	03/25/2019.	PAID ON PRINCIPAL		189,303	189,303	192,616	192,836	0	(3,533)	0	(3,533)	0	189,303	0	0	0	1,352	07/25/2045.	1FM
00842D AC 7	ABMT 2015-6 A3 CMO 3.500	..	03/25/2019.	PAID ON PRINCIPAL		273,806	273,806	275,260	275,469	0	(1,663)	0	(1,663)	0	273,806	0	0	0	1,225	09/25/2045.	1FM
00842D AE 3	ABMT 2015-6 A5 CMO 3.500	..	03/25/2019.	PAID ON PRINCIPAL		91,268	91,268	92,752	92,824	0	(1,555)	0	(1,555)	0	91,268	0	0	0	408	09/25/2045.	1FM
00842C AC 9	ABMT 2015-7 A3 3.500	..	03/25/2019.	PAID ON PRINCIPAL		351,990	351,990	346,628	346,827	0	5,164	0	5,164	0	351,990	0	0	0	1,980	10/25/2045.	1FM
00842T AE 8	ABMT 2016-1 A5 3.500	..	03/25/2019.	PAID ON PRINCIPAL		114,011	114,011	115,508	115,339	0	(1,328)	0	(1,328)	0	114,011	0	0	0	737	12/25/2045.	1FM
00842E AC 5	ABMT 2016-2 A3 (144A) 3.500	..	03/25/2019.	PAID ON PRINCIPAL		211,779	211,779	214,293	214,705	0	(2,926)	0	(2,926)	0	211,779	0	0	0	1,176	03/25/2046.	1FM
004375 CS 8	ACCR 2005-1 A2C 3.206	..	01/25/2019.	PAID ON PRINCIPAL		190,299	190,299	159,851	190,044	0	255	0	255	0	190,299	0	0	0	508	04/25/2035.	1FM
05949C HU 3	BOAMS 2005-I 2A5 CMO 4.446	..	03/25/2019.	PAID ON PRINCIPAL		91,714	91,714	61,907	43,174	0	48,540	0	48,540	0	91,714	0	0	0	549	10/25/2035.	1FM
05949C HU 3	BOAMS 2005-I 2A5 CMO 4.446	..	03/25/2019.	WRITTEN OFF		0	245	166	115	0	(2)	0	(2)	0	113	0	(113)	(113)	2	10/25/2035.	1FM
12498N AB 9	CBASS 2006-CB2 AF2 3.437	..	03/25/2019.	PAID ON PRINCIPAL		36,289	36,289	20,258	11,775	0	24,514	0	24,514	0	36,289	0	0	0	146	12/25/2036.	1FM
17323E AD 5	CMLTI 2014-J2 A1 CMO 3.500	..	03/25/2019.	PAID ON PRINCIPAL		31,952	31,952	32,229	32,485	0	(533)	0	(533)	0	31,952	0	0	0	235	11/25/2044.	1FM
172973 W5 4	CMSI 2005-4 1A6 CMO 5.500	..	03/25/2019.	PAID ON PRINCIPAL		17,004	17,004	12,626	13,751	0	3,253	0	3,253	0	17,004	0	0	0	103	07/25/2035.	1FM
172973 5F 2	CMSI 2006-1 2A1 CMO 5.000	..	03/25/2019.	PAID ON PRINCIPAL		2,663	2,663	2,536	1,856	0	807	0	807	0	2,663	0	0	0	21	02/25/2021.	1FM
22541S CC 0	CSFB 2004-2R A1 CMO 3.493	..	03/28/2019.	PAID ON PRINCIPAL		5,727	5,727	5,462	5,463	0	264	0	264	0	5,727	0	0	0	37	12/28/2033.	1FM
22541S CC 0	CSFB 2004-2R A1 CMO 3.493	..	03/28/2019.	WRITTEN OFF		0	2	2	2	0	0	0	0	0	2	0	(2)	(2)	0	12/28/2033.	1FM
22541S CC 0	CSFB 2004-2R A1 CMO 3.493	..	02/28/2019.	RECOVERY OF PAR WRITE-OFF.		0	(14)	(13)	(13)	0	0	0	0	0	(13)	0	13	13	0	12/28/2033.	1FM
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000	..	03/25/2019.	PAID ON PRINCIPAL		18,154	18,154	18,091	17,614	(0)	540	0	540	0	18,154	0	0	0	152	02/25/2020.	1FM
12647P AJ 7	CSMC 2013-7 A10 CMO 3.500	..	03/25/2019.	PAID ON PRINCIPAL		39,108	39,108	37,760	37,702	0	1,405	0	1,405	0	39,108	0	0	0	191	08/25/2043.	1FM
12649K AC 1	CSMC 2015-WIN1 A2 CMO 3.000	..	03/25/2019.	PAID ON PRINCIPAL		2,236,349	2,236,349	2,262,422	2,250,506	(0)	(14,157)	0	(14,157)	0	2,236,349	0	0	0	12,338	12/25/2044.	1FM
12652C AA 7	CSMC 2017-HL2 A1 3.500	..	03/25/2019.	PAID ON PRINCIPAL		300,048	300,048	303,307	303,247	0	(3,198)	0	(3,198)	0	300,048	0	0	0	1,913	10/25/2047.	1FM
12652C AC 3	CSMC 2017-HL2 A3 3.500	..	03/25/2019.	PAID ON PRINCIPAL		200,032	200,032	203,033	202,860	0	(2,828)	0	(2,828)	0	200,032	0	0	0	1,275	10/25/2047.	1FM
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500	..	03/25/2019.	PAID ON PRINCIPAL		4,387	4,387	3,802	393	0	3,994	0	3,994	0	4,387	0	0	0	46	08/25/2035.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 and Administrative Symbol/ Market Indicator (a)
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500	..	03/25/2019.	WRITTEN OFF		0	27	23	2	0	(0)	0	(0)	0	2	0	(2)	(2)	0	08/25/2035.	1FM
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500	..	01/25/2019.	RECOVERY OF PAR WRITE-OFF.		0	(1)	(1)	(0)	0	0	0	0	0	(0)	0	0	0	0	08/25/2035.	1FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.500	..	03/25/2019.	PAID ON PRINCIPAL		16,450	16,450	14,723	7,677	0	8,773	0	8,773	0	16,450	0	0	0	128	11/25/2035.	1FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.500	..	03/25/2019.	WRITTEN OFF		0	3,557	3,184	1,660	0	(16)	0	(16)	0	1,644	0	(1,644)	(1,644)	33	11/25/2035.	1FM
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000	..	02/25/2019.	PAID ON PRINCIPAL		53,095	53,095	41,158	26,540	(0)	26,555	0	26,555	0	53,095	0	0	0	408	07/25/2037.	1FM
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000	..	03/25/2019.	WRITTEN OFF		0	12	10	6	0	(0)	0	(0)	0	6	0	(6)	(6)	0	07/25/2037.	1FM
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000	..	02/25/2019.	RECOVERY OF PAR WRITE-OFF.		0	(1,371)	(1,063)	(686)	0	5	0	5	0	(680)	0	680	680	0	07/25/2037.	1FM
29977J AB 2	EVER 2013-1 A2 CMO 2.500	..	03/25/2019.	PAID ON PRINCIPAL		98,715	98,715	89,418	88,701	(0)	10,014	0	10,014	0	98,715	0	0	0	371	03/25/2043.	1FM
29978C AA 8	EVER 2018-1 A1(144A) 3.500	..	03/25/2019.	PAID ON PRINCIPAL		140,144	140,144	138,567	138,580	0	1,564	0	1,564	0	140,144	0	0	0	920	02/25/2048.	1FM
29978C AD 2	EVER 2018-1 A4 (144A) 3.500	..	03/25/2019.	PAID ON PRINCIPAL		109,917	109,917	110,037	110,027	0	(110)	0	(110)	0	109,917	0	0	0	722	02/25/2048.	1FM
33766W AH 7	FKMT 2014-1 A8 CMO 3.500	..	03/25/2019.	PAID ON PRINCIPAL		78,588	78,588	79,275	79,478	0	(891)	0	(891)	0	78,588	0	0	0	431	11/25/2044.	1FM
33850B AC 1	FSMT 2017-1 1A3 3.500	..	03/25/2019.	PAID ON PRINCIPAL		147,724	147,724	149,893	149,792	0	(2,069)	0	(2,069)	0	147,724	0	0	0	776	03/25/2047.	1FM
33850T AC 2	FSMT 2018-1 A3 (144A) 3.500	..	03/25/2019.	PAID ON PRINCIPAL		376,177	376,177	372,827	372,862	0	3,315	0	3,315	0	376,177	0	0	0	2,346	03/25/2048.	1FM
33850T AE 8	FSMT 2018-1 A5 (144A) 3.500	..	03/25/2019.	PAID ON PRINCIPAL		235,111	235,111	235,809	235,741	0	(631)	0	(631)	0	235,111	0	0	0	1,466	03/25/2048.	1FM
3622EB AC 2	GSAA 2007-4 A3A CMO 2.785	..	03/25/2019.	PAID ON PRINCIPAL		27,715	27,715	11,398	3,605	0	24,110	0	24,110	0	27,715	0	0	0	99	03/25/2037.	1FM
36242D UQ 4	GSR 2005-AR1 4A1 CMO 3.629	..	03/25/2019.	PAID ON PRINCIPAL		4,176	4,176	3,775	3,716	0	460	0	460	0	4,176	0	0	0	24	01/25/2035.	1FM
362290 AP 3	GSR 2007-AR1 6A1 CMO 4.240	..	03/25/2019.	PAID ON PRINCIPAL		141,316	141,316	128,836	124,693	0	16,624	0	16,624	0	141,316	0	0	0	1,465	03/25/2037.	2FM
362290 AP 3	GSR 2007-AR1 6A1 CMO 4.240	..	03/25/2019.	WRITTEN OFF		0	231,588	211,136	204,345	0	17,628	0	17,628	0	221,973	0	(221,973)	(221,973)	2,455	03/25/2037.	2FM
466247 UP 6	JPMMT 2005-S2 1A3 CMO 5.000	..	03/25/2019.	PAID ON PRINCIPAL		19,985	19,985	19,385	11,146	0	8,839	0	8,839	0	19,985	0	0	0	164	08/25/2020.	1FM
46630G AD 7	JPMMT 2007-A1 2A2 CMO 4.514	..	03/25/2019.	PAID ON PRINCIPAL		21,082	21,082	18,605	17,167	0	3,915	0	3,915	0	21,082	0	0	0	216	07/25/2035.	1FM
46641C AU 5	JPMMT 2014-1 2A1 CMO 3.500	..	03/25/2019.	PAID ON PRINCIPAL		652,778	652,778	643,317	642,357	0	10,421	0	10,421	0	652,778	0	0	0	3,309	01/25/2044.	1FM
46643K AC 5	JPMMT 2014-5 A2 CMO 2.500	..	03/25/2019.	PAID ON PRINCIPAL		75,771	75,771	76,197	76,088	0	(317)	0	(317)	0	75,771	0	0	0	322	10/25/2029.	1FM
57643M LE 2	MASTR 2005-2 1A5 CMO 5.250	..	03/25/2019.	PAID ON PRINCIPAL		43,845	43,845	42,530	21,274	0	22,571	0	22,571	0	43,845	0	0	0	324	11/25/2035.	1FM
74160M DK 5	PRIME 2004-CL1 1A1 CMO 6.000	..	03/25/2019.	PAID ON PRINCIPAL		3,987	3,987	4,081	4,062	0	(75)	0	(75)	0	3,987	0	0	0	44	02/25/2034.	1FM
69371V AA 5	PSMC 2018-1A A1 3.500	..	03/25/2019.	PAID ON PRINCIPAL		112,747	112,747	111,320	111,337	0	1,410	0	1,410	0	112,747	0	0	0	553	02/25/2048.	1FM
69371V AC 1	PSMC 2018-1A A3 3.500	..	03/25/2019.	PAID ON PRINCIPAL		155,340	155,340	155,146	155,138	0	202	0	202	0	155,340	0	0	0	762	02/25/2048.	1FM
81745R AB 6	SEMT 2013-3 A2 2.500	..	03/25/2019.	PAID ON PRINCIPAL		78,707	78,707	69,911	70,494	0	8,213	0	8,213	0	78,707	0	0	0	303	03/25/2043.	1FM
81744Y AA 4	SEMT 2013-4 A1 CMO 2.325	..	03/25/2019.	PAID ON PRINCIPAL		82,754	82,754	73,459	73,444	(0)	9,310	0	9,310	0	82,754	0	0	0	283	04/25/2043.	1FM
81744Y AB 2	SEMT 2013-4 A2 CMO 2.500	..	03/25/2019.	PAID ON PRINCIPAL		120,742	120,742	109,181	109,200	0	11,542	0	11,542	0	120,742	0	0	0	444	04/25/2043.	1FM
81745Q AE 2	SEMT 2015-1 A5 CMO 3.000	..	03/25/2019.	PAID ON PRINCIPAL		68,861	68,861	70,045	69,824	0	(963)	0	(963)	0	68,861	0	0	0	449	01/25/2045.	1FM
81746G AA 1	SEMT 2017-7 A1 (144A) 3.500	..	03/25/2019.	PAID ON PRINCIPAL		81,379	81,379	82,994	82,935	0	(1,556)	0	(1,556)	0	81,379	0	0	0	529	10/25/2047.	1FM
94984E AD 4	WFMBS 2006-10 A4 CMO 6.000	..	02/25/2019.	PAID ON PRINCIPAL		81,466	81,466	78,574	71,818	0	9,648	0	9,648	0	81,466	0	0	0	696	08/25/2036.	1FM
94984E AD 4	WFMBS 2006-10 A4 CMO 6.000	..	03/25/2019.	WRITTEN OFF		0	35,187	33,938	31,020	0	417	0	417	0	31,436	0	(31,436)	(31,436)	215	08/25/2036.	1FM
94983L AY 3	WFMBS 2006-2 2A5 CMO 5.500	..	03/25/2019.	PAID ON PRINCIPAL		64,386	64,386	54,534	42,045	0	22,341	0	22,341	0	64,386	0	0	0	592	03/25/2036.	1FM
94983L AY 3	WFMBS 2006-2 2A5 CMO 5.500	..	03/25/2019.	WRITTEN OFF		0	23,594	19,984	15,407	0	(38)	0	(38)	0	15,369	0	(15,369)	(15,369)	215	03/25/2036.	1FM
94985L AH 8	WFMBS 2007-13 A8 CMO 6.000	..	03/25/2019.	PAID ON PRINCIPAL		28,267	28,267	23,744	15,877	0	12,389	0	12,389	0	28,267	0	0	0	282	09/25/2037.	1FM
94985L AH 8	WFMBS 2007-13 A8 CMO 6.000	..	03/25/2019.	WRITTEN OFF		0	293	246	164	0	(1)	0	(1)	0	164	0	(164)	(164)	3	09/25/2037.	1FM
97652Q AD 1	WIN 2014-2 A4 3.500	..	03/20/2019.	PAID ON PRINCIPAL		28,727	28,727	29,220	29,577	0	(850)	0	(850)	0	28,727	0	0	0	197	09/20/2044.	1FM
97652T AH 6	WIN 2015-1 A8 CMO (144 3.000	..	03/20/2019.	PAID ON PRINCIPAL		65,292	65,292	66,495	65,714	0	(422)	0	(422)	0	65,292	0	0	0	283	01/20/2045.	1FM
97655J AE 2	WIN 2016-1 1A5 CMO 3.500	..	03/20/2019.	PAID ON PRINCIPAL		37,230	37,230	37,765	37,793	0	(562)	0	(562)	0	37,230	0	0	0	258	01/20/2046.	1FM
05604F AA 3	BWAY 2013-1515 A1 (144 2.809	..	03/10/2019.	PAID ON PRINCIPAL		383,675	383,675	382,758	382,786	0	889	0	889	0	383,675	0	0	0	1,856	03/10/2033.	1FM

SCHEDULE D - PART 4

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

1			2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification			Description	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 and Administrative Symbol/ Market Indicator (a)
12625K	AD	7	COMM 2013-CR8 A4 3.334	..	03/10/2019.	PAID ON PRINCIPAL		128,887	128,887	122,842	125,099	(0)	3,787	0	3,787	0	128,887	0	0	0	1,073	06/10/2046.	1FM
12592R	BD	0	COMM 2014-CR21 A2 3.095	..	03/10/2019.	PAID ON PRINCIPAL		194,118	194,118	193,936	193,939	0	179	0	179	0	194,118	0	0	0	1,041	12/10/2047.	1FE
23305Y	AD	1	DBUBS 2011-LC3A A4 4.551	..	03/10/2019.	PAID ON PRINCIPAL		48,751	48,751	49,235	48,797	0	(47)	0	(47)	0	48,751	0	0	0	387	08/10/2044.	1FM
36191Y	BA	5	GSMS 2011-GC5 A3 3.817	..	03/10/2019.	PAID ON PRINCIPAL		314,732	314,732	317,867	315,047	0	(315)	0	(315)	0	314,732	0	0	0	2,074	08/10/2044.	1FM
45779B	BT	5	IMSCI 2013-4 A1 (144A) 2.837	..	03/12/2019.	PAID ON PRINCIPAL		136,917	136,917	136,917	136,708	0	209	0	209	0	136,917	0	0	0	845	04/12/2023.	1FE
00442Q	AD	0	ACE 2003-MH1 A4 (144A) 6.500	..	03/15/2019.	PAID ON PRINCIPAL		113,062	113,062	107,199	109,786	0	3,277	0	3,277	0	113,062	0	0	0	1,132	08/15/2030.	1FE
20846Q	HN	1	CNF 2001-3 A4 6.910	..	03/01/2019.	PAID ON PRINCIPAL		85,236	85,236	85,231	85,235	0	0	0	0	0	85,236	0	0	0	990	05/01/2033.	5FE
233864	AB	3	DTRT 2018-1 A2 (144A) 2.600	..	03/15/2019.	PAID ON PRINCIPAL		1,874,657	1,874,657	1,872,606	1,873,009	0	1,648	0	1,648	0	1,874,657	0	0	0	7,888	05/15/2020.	1FE
393505	BC	5	GT 1993-2 B 8.000	..	03/15/2019.	WRITTEN OFF		0	68	63	0	0	20	0	20	0	20	0	(20)	(20)	70	03/15/2021.	6*
393505	RJ	3	GT 1996-10 M1 7.240	..	03/15/2019.	PAID ON PRINCIPAL		184,756	184,756	190,039	184,779	0	(23)	0	(23)	0	184,756	0	0	0	2,224	11/15/2028.	2FE
50116W	AC	9	KCOT 2016-1A A3 (144A) 1.500	..	03/15/2019.	PAID ON PRINCIPAL		1,720,572	1,720,572	1,708,206	1,709,946	0	10,626	0	10,626	0	1,720,572	0	0	0	4,245	07/15/2020.	1FE
674135	DQ	8	OAK 1998-B M2 7.025	..	03/15/2019.	RECOVERY OF PAR WRITE-OFF.		0	(6,571)	(409)	0	0	0	0	0	0	0	0	0	0	0	05/15/2023.	6FE
67087T	DW	8	OAK 2002-C A1 5.410	..	03/15/2019.	PAID ON PRINCIPAL		54,579	54,579	49,921	46,105	0	8,474	0	8,474	0	54,579	0	0	0	513	11/15/2032.	5FE
92887G	AD	1	VFET 2015-1A A4 (144A) 1.910	..	02/15/2019.	PAID ON PRINCIPAL		3,869,842	3,869,842	3,855,633	3,867,598	0	2,244	0	2,244	0	3,869,842	0	0	0	10,098	01/15/2020.	1FE
3899999.			Total - Bonds - Industrial and Miscellaneous					186,552,263	186,739,805	190,566,207	185,319,283	1,392,954	165,352	0	1,558,305	0	186,877,589	0	(673,336)	(673,336)	3,701,430	XXX	XXX
8399997.			Total - Bonds - Part 4					408,564,417	403,752,862	423,838,460	406,572,046	1,392,954	(85,441)	0	1,307,513	0	407,879,559	0	325,714	325,714	7,159,863	XXX	XXX
8399999.			Total - Bonds					408,564,417	403,752,862	423,838,460	406,572,046	1,392,954	(85,441)	0	1,307,513	0	407,879,559	0	325,714	325,714	7,159,863	XXX	XXX
Common Stocks - Industrial and Miscellaneous																							
015271	10	9	ALEXANDRIA REAL ESTATE EQUITY	..	03/11/2019.	RAYMOND JAMES NA CSH	4,116.000	522,841	XXX	474,328	474,328	0	0	0	0	0	474,328	0	48,514	48,514	2,674	XXX	L
024835	10	0	AMERICAN CAMPUS COMMUNITIES	..	03/07/2019.	VARIOUS	10,948.000	483,120	XXX	450,620	453,138	(2,518)	0	0	(2,518)	0	450,620	0	32,500	32,500	2,485	XXX	L
03674X	10	6	ANTERO RESOURCES CORP	..	03/14/2019.	CITIGROUP GLOBAL MKTS	7,988.000	68,014	XXX	75,646	0	0	0	0	0	0	75,646	0	(7,633)	(7,633)	0	XXX	L
11120U	10	5	BRIXMOR PROPERTY GROUP INC	..	03/07/2019.	VARIOUS	42,285.000	680,264	XXX	614,383	621,167	(6,784)	0	0	(6,784)	0	614,383	0	65,881	65,881	11,840	XXX	L
198287	20	3	COLUMBIA PROPERTY TRUST INC	..	01/02/2019.	WELLS FARGO NA ALGO	1,442.000	27,028	XXX	27,903	27,903	0	0	0	0	0	27,903	0	(874)	(874)	288	XXX	L
21871N	10	1	CORECIVIC INC	..	01/25/2019.	JPM SECURITIES NA ALGO	1,300.000	24,927	XXX	23,179	23,179	0	0	0	0	0	23,179	0	1,748	1,748	559	XXX	L
222795	10	6	COUSINS PROPERTIES INC	..	02/19/2019.	CITIGROUP NA ALGO 505	1,400.000	13,347	XXX	11,060	11,060	0	0	0	0	0	11,060	0	2,287	2,287	91	XXX	L
22822V	10	1	CROWN CASTLE INTL	..	01/29/2019.	UBS SECURITIES NA ALGO 642	114.000	13,043	XXX	12,384	12,384	0	0	0	0	0	12,384	0	660	660	0	XXX	L
229663	10	9	CUBESMART	..	03/11/2019.	JEFFERIES & CO NA ALGO 0	8,983.000	268,391	XXX	253,321	257,722	(4,402)	0	0	(4,402)	0	253,321	0	15,070	15,070	2,875	XXX	L
23283R	10	0	CYRUSONE INC	..	02/26/2019.	VARIOUS	35,763.000	1,935,211	XXX	1,867,212	1,891,147	(23,935)	0	0	(23,935)	0	1,867,212	0	67,999	67,999	16,451	XXX	L
252784	30	1	DIAMONDROCK HOSPITALITY CO	..	03/11/2019.	VARIOUS	26,012.000	258,469	XXX	236,189	236,189	0	0	0	0	0	236,189	0	22,280	22,280	3,252	XXX	L
253868	10	3	DIGITAL REALTY TRUST INC	..	02/28/2019.	VARIOUS	9,900.000	1,126,595	XXX	1,115,366	0	0	0	0	0	0	1,115,366	0	11,229	11,229	0	XXX	L
25960P	10	9	DOUGLAS EMMETT INC	..	02/12/2019.	VARIOUS	35,448.000	1,209,344	XXX	1,209,840	1,209,840	0	0	0	0	0	1,209,840	0	(496)	(496)	13,182	XXX	L
264411	50	5	DUKE REALTY CORPORATION	..	03/01/2019.	MERRILL LYNCH NA ALGO 161	3,400.000	99,736	XXX	88,060	88,060	0	0	0	0	0	88,060	0	11,676	11,676	731	XXX	L
29444U	70	0	EQUINIX INC	..	03/11/2019.	VARIOUS	908.000	373,770	XXX	320,124	320,124	0	0	0	0	0	320,124	0	53,645	53,645	455	XXX	L
29476L	10	7	EQUITY RESIDENTIAL PROPS TRUST	..	02/25/2019.	VARIOUS	3,718.000	273,393	XXX	228,863	245,425	(16,562)	0	0	(16,562)	0	228,863	0	44,529	44,529	2,008	XXX	L
30225T	10	2	EXTRA SPACE STORAGE INC	..	03/11/2019.	VARIOUS	8,120.000	731,022	XXX	690,756	734,698	(43,941)	0	0	(43,941)	0	690,756	0	40,266	40,266	0	XXX	L
35086T	10	9	FOUR CORNERS PROP TRUST INC	..	02/20/2019.	VARIOUS	3,715.000	100,607	XXX	95,903	97,333	(1,430)	0	0	(1,430)	0	95,903	0	4,705	4,705	1,397	XXX	L
40414L	10	9	HCP INC	..	02/19/2019.	VARIOUS	17,047.000	528,918	XXX	476,123	476,123	0	0	0	0	0	476,123	0	52,795	52,795	2,716	XXX	L
42225P	50	1	HEALTHCARE TRUST OF AMER REIT	..	02/19/2019.	VARIOUS	1,500.000	40,747	XXX	35,055	37,965	(2,910)	0	0	(2,910)	0	35,055	0	5,692	5,692	465	XXX	L
444097	10	9	HUDSON PACIFIC PROPERTIES IN	..	02/19/2019.	VARIOUS	5,011.000	154,480	XXX	145,620	145,620	0	0	0	0	0	145,620	0	8,861	8,861	0	XXX	L
46187W	10	7	INVITATION HOMES INC	..	03/18/2019.	VARIOUS	9,220.000	196,190	XXX	185,138	185,138	0	0	0	0	0	185,138	0	11,052	11,052	364	XXX	L
46590V	10	0	JBG SMITH PROPERTIES	..	01/08/2019.	VARIOUS	6,194.000	222,890	XXX	215,613	215,613	0	0	0	0	0	215,613	0	7,277	7,277	3,156	XXX	L

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Administrative Symbol/ Market Indicator (a)
531172 10 4	LIBERTY PROPERTY TRUST	..	01/28/2019.	JPM SECURITIES NA CASH	5,100.000	232,761	XXX	213,588	213,588	0	0	0	0	0	213,588	0	19,173	19,173	2,040	XXX	L
55303A 10 5	MGM GROWTH PROPS LLC CLASS A	..	01/28/2019.	VARIOUS	20,227.000	607,349	XXX	534,195	534,195	0	0	0	0	0	534,195	0	73,153	73,153	9,052	XXX	L
59522J 10 3	MID-AMERICA APT COMMUNITIES INC	..	01/31/2019.	VARIOUS	16,939.000	1,646,500	XXX	1,556,203	1,621,062	(64,859)	0	0	(64,859)	0	1,556,203	0	90,297	90,297	7,593	XXX	L
700517 10 5	PARK HOTELS & RESORTS INC	..	03/25/2019.	EVERCORE ISI NA ALGO 226	6,100.000	185,812	XXX	158,478	158,478	0	0	0	0	0	158,478	0	27,334	27,334	37,454	XXX	L
70509V 10 0	PEBBLEBROOK HOTEL TRUST	..	02/25/2019.	VARIOUS	16,771.000	544,303	XXX	474,787	474,787	0	0	0	0	0	474,787	0	69,516	69,516	4,305	XXX	L
720190 20 6	PIEDMONT OFFICE REAL TRUST CL A	..	01/03/2019.	PRIOR YEAR INCOME		0	XXX	0	0	0	0	0	0	0	0	0	0	0	297	XXX	L
74340W 10 3	PROLOGIS INC	..	03/01/2019.	VARIOUS	12,682.000	841,255	XXX	744,687	744,687	0	0	0	0	0	744,687	0	96,568	96,568	0	XXX	L
74736A 10 3	QTS REALTY TRUST INC CL A	..	01/08/2019.	VARIOUS	11,259.000	415,404	XXX	417,146	417,146	0	0	0	0	0	417,146	0	(1,742)	(1,742)	4,787	XXX	L
758849 10 3	REGENCY CENTERS CORP	..	03/18/2019.	VARIOUS	5,921.000	376,642	XXX	311,183	347,444	(36,261)	0	0	(36,261)	0	311,183	0	65,458	65,458	10,893	XXX	L
78377T 10 7	RYMAN HOSPITALITY PROPERTIES	..	02/25/2019.	VARIOUS	8,137.000	623,250	XXX	542,657	542,657	0	0	0	0	0	542,657	0	80,593	80,593	9,257	XXX	L
828806 10 9	SIMON PROPERTY GROUP INC	..	03/18/2019.	VARIOUS	8,504.000	1,527,473	XXX	1,311,857	1,428,587	(116,730)	0	0	(116,730)	0	1,311,857	0	215,616	215,616	11,414	XXX	L
862121 10 0	STORE CAPITAL CORPORATION	..	03/01/2019.	VARIOUS	10,175.000	326,616	XXX	228,429	288,054	(59,626)	0	0	(59,626)	0	228,429	0	98,187	98,187	3,358	XXX	L
866674 10 4	SUN COMMUNITIES INC	..	03/21/2019.	VARIOUS	7,724.000	866,719	XXX	705,742	785,608	(79,866)	0	0	(79,866)	0	705,742	0	160,977	160,977	18,487	XXX	L
87266J 10 4	TPI COMPOSITES INC	..	03/22/2019.	CITIGROUP GLOBAL MKTS	2,109.000	63,523	XXX	65,428	0	0	0	0	0	0	65,428	0	(1,905)	(1,905)	0	XXX	L
876664 10 3	TAUBMAN CENTERS INC	..	02/25/2019.	VARIOUS	6,952.000	330,147	XXX	316,246	316,246	0	0	0	0	0	316,246	0	13,900	13,900	0	XXX	L
88650V 20 8	TIER REIT INC	..	02/04/2019.	VARIOUS	13,900.000	312,085	XXX	284,145	286,757	(2,612)	0	0	(2,612)	0	284,145	0	27,940	27,940	0	XXX	L
92339V 10 0	VEREIT INC	..	03/18/2019.	VARIOUS	68,521.000	538,493	XXX	489,773	489,925	(152)	0	0	(152)	0	489,773	0	48,720	48,720	9,422	XXX	L
925652 10 9	VICI PROPERTIES INC	..	02/28/2019.	VARIOUS	19,090.000	393,699	XXX	346,267	358,510	(12,243)	0	0	(12,243)	0	346,267	0	47,431	47,431	5,488	XXX	L
95040Q 10 4	WELLTOWER INC	..	03/11/2019.	VARIOUS	5,203.000	376,188	XXX	329,429	361,140	(31,711)	0	0	(31,711)	0	329,429	0	46,759	46,759	2,921	XXX	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					19,560,562	XXX	17,882,925	17,133,028	(506,542)	0	0	(506,542)	0	17,882,925	0	1,677,638	1,677,638	201,755	XXX	XXX
9799997.	Total - Common Stocks - Part 4					19,560,562	XXX	17,882,925	17,133,028	(506,542)	0	0	(506,542)	0	17,882,925	0	1,677,638	1,677,638	201,755	XXX	XXX
9799999.	Total - Common Stocks					19,560,562	XXX	17,882,925	17,133,028	(506,542)	0	0	(506,542)	0	17,882,925	0	1,677,638	1,677,638	201,755	XXX	XXX
9899999.	Total - Preferred and Common Stocks					19,560,562	XXX	17,882,925	17,133,028	(506,542)	0	0	(506,542)	0	17,882,925	0	1,677,638	1,677,638	201,755	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					428,124,979	XXX	441,721,385	423,705,074	886,412	(85,441)	0	800,971	0	425,762,484	0	2,003,351	2,003,351	7,361,618	XXX	XXX

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

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

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

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

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

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets reported in aggregate on one Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E.)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
U.S. Government - Issuer Obligations						
	REPO - BNP A TREASURY		1	63,731,830	63,731,830	04/01/2019
	REPO - CREDIT A TREASURY		1	339,239	339,239	04/01/2019
	REPO - HSBC A TREASURY		1	63,731,830	63,731,830	04/01/2019
	REPO - JP A TREASURY		1	63,731,830	63,731,830	04/01/2019
0199999.	U.S. Government - Issuer Obligations			191,534,729	191,534,729	XXX
0599999.	Total - U.S. Government			191,534,729	191,534,729	XXX
Totals						
6499999.	Total - Issuer Obligations			191,534,729	191,534,729	XXX
7099999.	Subtotal - Bonds			191,534,729	191,534,729	XXX
9999999.	Totals			191,534,729	191,534,729	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....46,394,714 Book/Adjusted Carrying Value $.....46,394,714
2. Average balance for the year: Fair Value $.....204,589,128 Book/Adjusted Carrying Value $.....204,589,128
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....191,534,729 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

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page).

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
American Business Bank Los Angeles, CA		0.000	0	0	1,400,791	418,669	577,095	XXX
Bankers Trust Phoenix, AZ		0.000	0	0	126,256	507,000	375,453	XXX
JP Morgan Chase San Antonio, TX		0.000	0	0	1,264,782	223,773	365,861	XXX
Hinsdale Bank & Trust Hinsdale, IL		0.000	0	0	98,115	314,823	206,113	XXX
Midfirst Bank Denver, CO		0.000	0	0	417,030	1,119,116	670,533	XXX
Suntrust Bank Nashville, TN		0.000	0	0	582,086	352,298	375,182	XXX
US Bank St Paul, MN		0.000	0	0	4,013,610	4,134,236	4,137,564	XXX
Wells Fargo San Francisco, CA		0.000	0	0	1,535,724	2,053,706	2,197,835	XXX
Wells Fargo Portland, OR		0.000	0	0	87,404	478,479	154,926	XXX
Commerce Bank Kansas City, MO		0.000	0	0	382,310	730,626	709,100	XXX
CIBC Mellon Toronto,ON		0.000	0	0	0	21,074	190,555	XXX
Citibank, N.A. New Castle,DE		0.000	0	0	323,743	594,179	704,164	XXX
First National Bank of Anchorage Anchorage,AK		0.000	0	0	10,000	10,000	10,000	XXX
JP Morgan Chase Bank, N.A. New York,NY		0.000	0	0	648,340	946,916	970,176	XXX
Royal Bank of Canada Toronto,ON		0.000	0	0	7,925,362	7,164,816	7,037,230	XXX
TD Bank Toronto,ON		0.000	0	0	10,783,915	10,814,382	13,298,753	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	29,599,467	29,884,092	31,980,540	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	29,599,467	29,884,092	31,980,540	XXX
0599999. Total Cash	XXX	XXX	0	0	29,599,467	29,884,092	31,980,540	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	ENLINK MIDSTREAM		01/09/2019	2.700	04/01/2019	5,000,000	67,500	(25,000)
	LEHMAN BROTHERS HOLDINGS		02/01/2010	3.950	11/10/2009	0	0	4,846
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						5,000,000	67,500	(20,154)
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						5,000,000	67,500	(20,154)
Total Bonds								
7799999. Subtotals - Issuer Obligations						5,000,000	67,500	(20,154)
8399999. Subtotals - Bonds						5,000,000	67,500	(20,154)
8899999. Total - Cash Equivalents						5,000,000	67,500	(20,154)

* 2 4 7 6 7 2 0 1 9 4 5 5 0 0 1 0 1 *

SUPPLEMENT "A" TO SCHEDULE T

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

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	492	0	0	28,445
2. Alaska AK	0	0	0	0	(3)	0	0	277
3. Arizona AZ	0	0	0	0	2,065	0	0	50,770
4. Arkansas AR	0	0	0	0	745	0	0	48,507
5. California CA	0	0	0	0	382	517,935	0	48,762
6. Colorado CO	0	0	0	0	206	0	0	32,620
7. Connecticut CT	0	0	0	0	264	0	0	20,162
8. Delaware DE	0	0	0	0	27	0	0	2,388
9. District of Columbia DC	0	0	0	0	212	0	0	46,642
10. Florida FL	0	0	0	0	394	0	0	80,352
11. Georgia GA	0	0	0	0	1,930	0	0	87,018
12. Hawaii HI	0	0	0	0	54	0	0	3,278
13. Idaho ID	0	0	0	0	1	0	0	116
14. Illinois IL	0	0	0	0	2,451	187,965	0	86,125
15. Indiana IN	0	0	0	0	169	0	0	(11,000)
16. Iowa IA	0	0	0	0	791	0	0	68,297
17. Kansas KS	0	0	0	0	192	0	0	6,155
18. Kentucky KY	0	0	0	0	351	0	0	20,218
19. Louisiana LA	0	0	0	0	965	0	0	60,247
20. Maine ME	0	0	0	0	132	0	0	14,989
21. Maryland MD	0	0	0	0	42	0	0	5,786
22. Massachusetts MA	0	0	0	0	348	0	0	39,791
23. Michigan MI	0	0	0	0	109	0	0	20,635
24. Minnesota MN	0	0	0	0	488	0	0	47,866
25. Mississippi MS	0	0	0	0	1,601	0	0	55,055
26. Missouri MO	0	0	0	0	839	0	0	28,358
27. Montana MT	0	0	0	0	200	50,000	1	17,032
28. Nebraska NE	0	0	0	0	272	0	0	22,779
29. Nevada NV	0	0	0	0	55	0	0	10,296
30. New Hampshire NH	0	0	0	0	35	0	0	4,085
31. New Jersey NJ	0	0	0	0	133	0	0	15,073
32. New Mexico NM	0	0	0	0	9	0	0	(1,196)
33. New York NY	0	0	438	0	(731)	6,751,268	0	12,514
34. North Carolina NC	0	0	0	0	1,084	0	0	69,348
35. North Dakota ND	0	0	0	0	217	0	0	15,522
36. Ohio OH	0	0	0	0	787	0	0	40,874
37. Oklahoma OK	0	0	0	0	32	0	0	2,266
38. Oregon OR	0	0	0	0	20	0	0	2,454
39. Pennsylvania PA	0	0	0	0	613	2	1	25,698
40. Rhode Island RI	0	0	0	0	18	0	0	2,326
41. South Carolina SC	0	0	0	0	315	0	0	19,328
42. South Dakota SD	0	0	0	0	136	0	0	14,846
43. Tennessee TN	0	0	0	0	543	0	0	39,083
44. Texas TX	0	0	0	0	1,430	0	0	88,631
45. Utah UT	0	0	0	0	236	0	0	33,469
46. Vermont VT	0	0	0	0	2	0	0	806
47. Virginia VA	0	0	0	0	1,502	0	0	110,819
48. Washington WA	0	0	0	0	82	0	0	13,585
49. West Virginia WV	0	0	0	1	5,471	0	0	94,835
50. Wisconsin WI	0	0	0	0	453	250,000	1	94,079
51. Wyoming WY	0	0	0	0	27	0	0	1,593
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	81,250	0	73	168,750	1	2,116
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	26,175
58. Aggregate Other Alien OT	0	0	0	0	(20)	0	0	54
59. Totals	0	0	81,688	1	28,240	7,925,920	4	1,670,349
DETAILS OF WRITE-INS								
58001. GBR United Kingdom	0	0	0	0	(20)	0	0	47
58002. Other Alien Combined	0	0	0	0	1	0	0	7
58003.	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003 + 58998) (Line 58 above)	0	0	0	0	(20)	0	0	54

* 2 4 7 6 7 2 0 1 9 4 5 5 0 0 1 0 1 *

SUPPLEMENT "A" TO SCHEDULE T

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

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

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	732	0	0	42,307
2. Alaska AK	0	0	0	0	(9)	0	0	867
3. Arizona AZ	0	0	0	0	1,418	0	0	34,876
4. Arkansas AR	0	0	0	0	514	0	0	33,463
5. California CA	0	0	0	0	1,114	0	0	142,243
6. Colorado CO	0	0	0	0	401	0	0	63,517
7. Connecticut CT	0	0	0	0	1,369	0	0	104,763
8. Delaware DE	0	0	0	0	136	0	0	12,020
9. District of Columbia DC	0	0	0	0	180	0	0	39,494
10. Florida FL	0	0	0	0	1,007	0	0	205,576
11. Georgia GA	0	0	0	0	3,968	0	0	178,855
12. Hawaii HI	0	0	0	0	30	0	0	1,845
13. Idaho ID	0	0	0	0	0	0	0	2
14. Illinois IL	0	0	0	0	4,542	150,000	1	159,615
15. Indiana IN	0	0	0	0	94	0	0	(6,118)
16. Iowa IA	0	0	0	0	235	0	0	20,326
17. Kansas KS	0	0	0	0	289	0	0	9,245
18. Kentucky KY	0	0	0	0	265	0	0	15,289
19. Louisiana LA	0	0	0	0	624	0	0	38,963
20. Maine ME	0	0	0	0	185	0	0	21,011
21. Maryland MD	0	0	0	0	203	0	0	27,782
22. Massachusetts MA	0	0	0	0	122	0	0	13,934
23. Michigan MI	0	0	0	0	159	0	0	29,956
24. Minnesota MN	0	0	0	0	419	0	0	41,076
25. Mississippi MS	0	0	0	0	276	0	0	9,505
26. Missouri MO	0	0	0	0	240	0	0	8,115
27. Montana MT	0	0	0	0	200	0	0	16,993
28. Nebraska NE	0	0	0	0	304	0	0	25,466
29. Nevada NV	0	0	0	0	57	0	0	10,743
30. New Hampshire NH	0	0	0	0	110	0	0	12,800
31. New Jersey NJ	0	0	0	0	186	0	0	21,073
32. New Mexico NM	0	0	0	0	116	0	0	(16,259)
33. New York NY	0	0	0	0	(29)	0	0	42,604
34. North Carolina NC	0	0	0	0	2,165	0	0	138,468
35. North Dakota ND	0	0	0	0	165	0	0	11,826
36. Ohio OH	0	0	0	0	681	0	0	35,367
37. Oklahoma OK	0	0	0	0	185	0	0	13,082
38. Oregon OR	0	0	0	0	130	0	0	15,852
39. Pennsylvania PA	0	0	0	0	1,933	0	0	81,096
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	680	0	0	41,769
42. South Dakota SD	0	0	0	0	104	0	0	11,420
43. Tennessee TN	0	0	0	0	1,367	0	0	98,376
44. Texas TX	0	0	0	0	1,466	0	0	90,847
45. Utah UT	0	0	0	0	103	0	0	14,672
46. Vermont VT	0	0	0	0	11	0	0	4,172
47. Virginia VA	0	0	0	0	373	0	0	27,543
48. Washington WA	0	0	0	0	368	0	0	60,686
49. West Virginia WV	0	0	0	0	1,897	0	0	32,883
50. Wisconsin WI	0	0	0	0	189	0	0	39,249
51. Wyoming WY	0	0	0	0	34	0	0	2,035
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	294	0	0	8,575
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	91,391
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	31,604	150,000	1	2,181,255
DETAILS OF WRITE-INS								
58001.	0	0	0	0	0	0	0	0
58002.	0	0	0	0	0	0	0	0
58003.	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003 + 58998) (Line 58 above)	0	0	0	0	0	0	0	0

* 2 4 7 6 7 2 0 1 9 4 5 5 0 0 1 0 1 *

SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	49	0	0	2,804
2. Alaska AK	0	0	0	0	(8)	0	0	772
3. Arizona AZ	0	0	0	0	92	0	0	2,271
4. Arkansas AR	0	0	0	0	124	0	0	8,101
5. California CA	0	0	0	0	113	0	0	14,401
6. Colorado CO	0	0	0	0	73	0	0	11,571
7. Connecticut CT	0	0	0	0	33	0	0	2,504
8. Delaware DE	0	0	0	0	4	0	0	359
9. District of Columbia DC	0	0	0	0	3	0	0	625
10. Florida FL	0	0	0	0	155	0	0	31,654
11. Georgia GA	0	0	0	0	132	0	0	5,952
12. Hawaii HI	0	0	0	0	12	0	0	717
13. Idaho ID	0	0	0	0	8	0	0	714
14. Illinois IL	0	0	0	0	103	0	0	3,610
15. Indiana IN	0	0	0	0	19	0	0	(1,237)
16. Iowa IA	0	0	0	0	89	0	0	7,724
17. Kansas KS	0	0	0	0	171	0	0	5,485
18. Kentucky KY	0	0	0	0	73	0	0	4,219
19. Louisiana LA	0	0	0	0	114	0	0	7,094
20. Maine ME	0	0	0	0	24	0	0	2,725
21. Maryland MD	0	0	0	0	44	0	0	5,977
22. Massachusetts MA	0	0	0	0	61	0	0	6,967
23. Michigan MI	0	0	0	0	25	0	0	4,693
24. Minnesota MN	0	0	0	0	70	0	0	6,902
25. Mississippi MS	0	0	0	0	51	0	0	1,755
26. Missouri MO	0	0	0	0	89	0	0	2,999
27. Montana MT	0	0	0	0	31	0	0	2,662
28. Nebraska NE	0	0	0	0	60	0	0	4,991
29. Nevada NV	0	0	0	0	9	0	0	1,592
30. New Hampshire NH	0	0	0	0	8	0	0	918
31. New Jersey NJ	0	0	0	0	67	0	0	7,636
32. New Mexico NM	0	0	0	0	9	0	0	(1,254)
33. New York NY	0	0	0	0	(21)	1,250,000	4	31,470
34. North Carolina NC	0	0	0	0	139	0	0	8,897
35. North Dakota ND	0	0	0	0	8	0	0	569
36. Ohio OH	0	0	0	0	65	0	0	3,356
37. Oklahoma OK	0	0	0	0	84	0	0	5,920
38. Oregon OR	0	0	0	0	6	0	0	744
39. Pennsylvania PA	0	0	0	0	194	50,000	1	8,122
40. Rhode Island RI	0	0	0	0	3	0	0	418
41. South Carolina SC	0	0	0	0	32	0	0	1,946
42. South Dakota SD	0	0	0	0	21	0	0	2,315
43. Tennessee TN	0	0	0	0	50	0	0	3,567
44. Texas TX	0	0	0	0	404	0	0	25,038
45. Utah UT	0	0	0	0	13	0	0	1,880
46. Vermont VT	0	0	0	0	2	0	0	767
47. Virginia VA	0	0	0	0	158	0	0	11,665
48. Washington WA	0	0	0	0	19	0	0	3,173
49. West Virginia WV	0	0	0	0	91	0	0	1,578
50. Wisconsin WI	0	0	0	0	23	0	0	4,704
51. Wyoming WY	0	0	0	0	11	0	0	675
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	1	0	0	23
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	197,423
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	3,208	1,300,000	5	472,151
DETAILS OF WRITE-INS								
58001.	0	0	0	0	0	0	0	0
58002.	0	0	0	0	0	0	0	0
58003.	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003 + 58998) (Line 58 above)	0	0	0	0	0	0	0	0

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SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	114	0	0	6,570
2. Alaska AK	0	0	0	0	(1)	0	0	133
3. Arizona AZ	0	0	0	0	118	0	0	2,906
4. Arkansas AR	0	0	(18,435)	0	(18,337)	0	0	6,365
5. California CA	0	0	0	0	370	0	0	47,246
6. Colorado CO	0	0	0	0	97	0	0	15,387
7. Connecticut CT	0	0	0	0	57	0	0	4,349
8. Delaware DE	0	0	0	0	10	0	0	843
9. District of Columbia DC	0	0	0	0	12	0	0	2,591
10. Florida FL	0	0	0	0	148	0	0	30,262
11. Georgia GA	0	0	0	0	258	0	0	11,621
12. Hawaii HI	0	0	0	0	2	0	0	131
13. Idaho ID	0	0	0	0	12	0	0	1,102
14. Illinois IL	0	0	0	0	242	0	0	8,509
15. Indiana IN	0	0	0	0	51	0	0	(3,341)
16. Iowa IA	0	0	0	0	61	0	0	5,285
17. Kansas KS	0	0	0	0	96	0	0	3,066
18. Kentucky KY	0	0	0	0	36	0	0	2,047
19. Louisiana LA	0	0	0	0	101	0	0	6,306
20. Maine ME	0	0	0	0	46	0	0	5,231
21. Maryland MD	0	0	0	0	61	0	0	8,273
22. Massachusetts MA	0	0	0	0	97	0	0	11,133
23. Michigan MI	0	0	0	0	48	0	0	9,000
24. Minnesota MN	0	0	0	0	158	0	0	15,473
25. Mississippi MS	0	0	0	0	198	0	0	6,800
26. Missouri MO	0	0	0	0	137	0	0	4,631
27. Montana MT	0	0	0	0	29	0	0	2,467
28. Nebraska NE	0	0	0	0	128	0	0	10,750
29. Nevada NV	0	0	0	0	12	0	0	2,238
30. New Hampshire NH	0	0	0	0	8	0	0	937
31. New Jersey NJ	0	0	2,000,000	1	51	0	0	5,801
32. New Mexico NM	0	0	0	0	4	0	0	(579)
33. New York NY	0	0	0	0	(4)	0	0	5,429
34. North Carolina NC	0	0	0	0	178	0	0	11,406
35. North Dakota ND	0	0	0	0	7	0	0	512
36. Ohio OH	0	0	0	0	124	0	0	6,454
37. Oklahoma OK	0	0	0	0	44	0	0	3,094
38. Oregon OR	0	0	0	0	9	0	0	1,066
39. Pennsylvania PA	0	0	0	0	150	0	0	6,303
40. Rhode Island RI	0	0	0	0	9	0	0	1,159
41. South Carolina SC	0	0	0	0	30	0	0	1,816
42. South Dakota SD	0	0	0	0	21	0	0	2,284
43. Tennessee TN	0	0	0	0	105	0	0	7,579
44. Texas TX	0	0	0	0	275	0	0	17,061
45. Utah UT	0	0	0	0	15	0	0	2,193
46. Vermont VT	0	0	0	0	2	0	0	703
47. Virginia VA	0	0	0	0	162	0	0	11,989
48. Washington WA	0	0	0	0	24	0	0	3,905
49. West Virginia WV	0	0	0	0	129	0	0	2,236
50. Wisconsin WI	0	0	0	0	43	0	0	8,967
51. Wyoming WY	0	0	0	0	8	0	0	452
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	(59,981)	250,000	2	540
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	128,657
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	1,981,565	1	(74,227)	250,000	2	457,338
DETAILS OF WRITE-INS								
58001.	0	0	0	0	0	0	0	0
58002.	0	0	0	0	0	0	0	0
58003.	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003 + 58998) (Line 58 above)	0	0	0	0	0	0	0	0

Overflow Page for Write-Ins

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2019

NAIC Group Code.....3548 NAIC Company Code.....24767

Company Name: ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
147,893	249,229	(326,902)

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? ..... Yes [ ] No [X]

2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? ..... Yes [ ] No [ ]

2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:

2.31 Amount quantified: ..... $ 0

2.32 Amount estimated using reasonable assumptions: ..... $ 0

2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: ..... $ 0