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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2018

OF THE CONDITION AND AFFAIRS OF

THE TRAVELERS INDEMNITY COMPANY

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

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

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

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

OFFICERS

	Name	Title
1.	# NICHOLAS SEMINARA	President
2.	JAY STEVEN BENET	Vice Chairman & Chief Financial Officer
3.	WILLIAM HERBERT HEYMAN	Vice Chairman & Chief Investment Officer
4.	AVROHOM YAAKOV KESS	Vice Chairman & Chief Legal Officer
5.	ANDY FRANCIS BESSETTE	Executive Vice President & Chief Administrative Officer
6.	BRUCE RICHARD JONES	Executive Vice President, Enterprise Risk Management & Chief Risk Officer
7.	# CHRISTINE KUCERA KALLA	Executive Vice President, General Counsel & Chief Ethics & Compliance Officer (Effective July 1, 2018)

Name	Title
MADELYN JOSEPH LANKTON	Executive Vice President & Chief Information Officer, Enterprise Operations and eBusiness
MARIA OLIVO	Executive Vice President, Strategic Development & Treasurer
DOUGLAS KEITH BELL	Senior Vice President, Accounting Policy
DOUGLAS KENNETH RUSSELL	Senior Vice President & Corporate Controller
SCOTT WILLIAM RYNDA	Senior Vice President, Corporate Tax
# JULIE MARIE JOYCE	Vice President & Chief Corporate Actuary
WENDY CONSTANCE SKJERVEN	Vice President, Corporate Secretary & Group General Counsel

DIRECTORS

JAY STEVEN BENET
WILLIAM HERBERT HEYMAN
CHRISTINE KUCERA KALLA (Effective July 1, 2018)
NICHOLAS SEMINARA
GREGORY CHESHIRE TOCZYDLOWSKI

STATE OF CONNECTICUT
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this

19th day of July, 2018

Notary Public

My Commission Expires September 30, 2022

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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	13,253,306,986	0	13,253,306,986	12,735,984,093
2. Stocks:				
2.1 Preferred stocks	21,246,672	0	21,246,672	25,441,367
2.2 Common stocks	3,280,002,968	776,481	3,279,226,487	3,170,796,609
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)	343,644,047	0	343,644,047	348,836,603
4.2 Properties held for the production of income (less $.....0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....(697,952,233)), cash equivalents ($.....0) and short-term investments ($.....719,278,614)	21,326,381	0	21,326,381	570,301,805
6. Contract loans (including $.....0 premium notes)	3,421,289	3,421,289	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	1,070,314,387	182,650,487	887,663,900	882,568,033
9. Receivables for securities	1,004,320	0	1,004,320	20,468,507
10. Securities lending reinvested collateral assets	38,726,703	0	38,726,703	46,564,397
11. Aggregate write-ins for invested assets	(810,786)	0	(810,786)	(912,823)
12. Subtotals, cash and invested assets (Lines 1 to 11)	18,032,182,968	186,848,258	17,845,334,711	17,800,048,592
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	119,946,111	0	119,946,111	113,326,750
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	479,421,037	40,389,795	439,031,243	322,450,979
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....28,673,087 earned but unbilled premiums)	1,243,488,362	5,539,796	1,237,948,565	1,128,376,458
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)	18,893,520	1,781,661	17,111,859	20,092,651
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,228,542,405	0	1,228,542,405	1,250,761,135
16.2 Funds held by or deposited with reinsured companies	1,572,575	0	1,572,575	1,483,522
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	1,825,779	0	1,825,779	78,530,632
18.2 Net deferred tax asset	328,849,801	22,896,675	305,953,126	265,790,531
19. Guaranty funds receivable or on deposit	790,234	0	790,234	984,546
20. Electronic data processing equipment and software	63,679,692	0	63,679,692	52,320,333
21. Furniture and equipment, including health care delivery assets ($.....0)	170,725,804	170,725,804	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0	0
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	1,276,413,808	846,668,025	429,745,783	361,660,942
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	22,966,332,098	1,274,850,013	21,691,482,084	21,395,827,070
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	22,966,332,098	1,274,850,013	21,691,482,084	21,395,827,070

DETAILS OF WRITE-INS

1101. Deferred gain	(810,786)	0	(810,786)	(912,823)
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)	(810,786)	0	(810,786)	(912,823)
2501. Suspense, undistributed payments	152,314,713	0	152,314,713	66,590,700
2502. COLI supplemental benefits trust	133,288,933	0	133,288,933	137,911,858
2503. Equities and deposits in pools and associations	54,780,725	0	54,780,725	52,271,858
2598. Summary of remaining write-ins for Line 25 from overflow page	936,029,438	846,668,025	89,361,413	104,886,527
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	1,276,413,808	846,668,025	429,745,783	361,660,942

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....1,103,078,461)	7,190,627,206	7,085,754,373
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,201,763,057	1,257,474,577
3.	Loss adjustment expenses	1,652,738,890	1,646,953,175
4.	Commissions payable, contingent commissions and other similar charges	120,279,329	164,370,223
5.	Other expenses (excluding taxes, licenses and fees)	107,843,590	141,579,656
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	70,556,634	78,803,043
7.1	Current federal and foreign income taxes (including $.....0 on realized capital gains (losses))	0	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 $.....8,972,246,597 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)	2,559,098,373	2,417,498,323
10.	Advance premium	94,005,809	67,501,496
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	14,136,297	13,269,126
12.	Ceded reinsurance premiums payable (net of ceding commissions)	69,009,862	45,918,040
13.	Funds held by company under reinsurance treaties	110,342,334	104,143,998
14.	Amounts withheld or retained by company for account of others	1,065,576,986	1,119,699,423
15.	Remittances and items not allocated	287,161,361	251,255,442
16.	Provision for reinsurance (including $.....0 certified)	37,748,512	37,748,512
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	250,308,170	8,299,420
20.	Derivatives	0	0
21.	Payable for securities	110,333,483	(75,284)
22.	Payable for securities lending	38,726,703	46,564,397
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	91,131,317	88,846,635
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	15,071,387,912	14,575,604,575
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	15,071,387,912	14,575,604,575
29.	Aggregate write-ins for special surplus funds	13,399,785	13,837,072
30.	Common capital stock	10,790,700	10,790,700
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	4,234,154,921	4,234,154,921
35.	Unassigned funds (surplus)	2,361,748,766	2,561,439,802
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 30 $.....0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 31 $.....0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	6,620,094,172	6,820,222,495
38.	Totals (Page 2, Line 28, Col. 3)	21,691,482,084	21,395,827,070
	DETAILS OF WRITE-INS		
2501.	Escheat liability	103,908,228	101,553,581
2502.	Retroactive reinsurance reserve assumed	279,704	280,381
2503.	Other statutory provisions	110,422	119,486
2598.	Summary of remaining write-ins for Line 25 from overflow page	(13,167,037)	(13,106,814)
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	91,131,317	88,846,635
2901.	Special surplus from retroactive reinsurance	13,399,785	13,837,072
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)	13,399,785	13,837,072
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 $.....968,168,874)	926,029,066	894,845,608	1,856,190,084
1.2 Assumed (written $.....11,865,815,963)	11,181,667,294	10,676,332,225	21,774,803,224
1.3 Ceded (written $.....10,014,461,039)	9,428,491,610	9,023,545,471	18,419,262,340
1.4 Net (written $.....2,819,523,798)	2,679,204,750	2,547,632,362	5,211,730,969
DEDUCTIONS:			
2. Losses incurred (current accident year $.....1,607,802,378):			
2.1 Direct	503,160,668	480,554,807	963,507,275
2.2 Assumed	6,589,563,550	6,091,018,516	13,073,466,812
2.3 Ceded	5,532,446,548	5,117,699,444	11,005,816,456
2.4 Net	1,560,277,670	1,453,873,879	3,031,157,632
3. Loss adjustment expenses incurred	276,484,352	275,985,371	593,344,700
4. Other underwriting expenses incurred	816,195,908	779,186,495	1,556,331,167
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	2,652,957,930	2,509,045,746	5,180,833,499
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	26,246,820	38,586,617	30,897,470
INVESTMENT INCOME			
9. Net investment income earned	250,042,444	252,077,065	885,023,629
10. Net realized capital gains (losses) less capital gains tax of $.....590,255	3,795,556	(7,332,267)	(20,280,810)
11. Net investment gain (loss) (Lines 9 + 10)	253,838,001	244,744,799	864,742,820
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....1,046,571 amount charged off $.....5,906,423)	(4,859,852)	(4,559,752)	(9,294,734)
13. Finance and service charges not included in premiums	9,087,118	9,116,240	17,762,457
14. Aggregate write-ins for miscellaneous income	(2,327,590)	25,747,280	41,257,911
15. Total other income (Lines 12 through 14)	1,899,676	30,303,767	49,725,634
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	281,984,496	313,635,183	945,365,924
17. Dividends to policyholders	5,105,903	5,388,450	10,568,835
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)	276,878,593	308,246,733	934,797,088
19. Federal and foreign income taxes incurred	79,759,955	11,390,853	(12,317,813)
20. Net income (Line 18 minus Line 19) (to Line 22)	197,118,639	296,855,880	947,114,902
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	6,820,222,495	7,003,466,873	7,003,466,873
22. Net income (from Line 20)	197,118,639	296,855,880	947,114,902
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 $.....2,716,161	131,134,745	151,931,842	(143,930,614)
25. Change in net unrealized foreign exchange capital gain (loss)	(964,286)	366,355	538,633
26. Change in net deferred income tax	39,898,732	(34,413,409)	(333,552,333)
27. Change in nonadmitted assets	(17,316,923)	(81,675,316)	126,838,657
28. Change in provision for reinsurance	0	0	13,744,842
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	(550,000,000)	(471,000,000)	(794,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	770	753	1,536
38. Change in surplus as regards policyholders (Lines 22 through 37)	(200,128,323)	(137,933,895)	(183,244,378)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	6,620,094,172	6,865,532,978	6,820,222,495
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Profit and loss, miscellaneous	2,438,730	22,192,984	34,824,270
1402. Other assets tri-party/tax credit bond income	117,396	122,855	175,901
1403. Other expense	(6,010)	(36,952)	(89,194)
1498. Summary of remaining write-ins for Line 14 from overflow page	(4,877,706)	3,468,392	6,346,933
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	(2,327,590)	25,747,280	41,257,911
3701. Unrealized deferred tri-party tax credit bonds	770	753	1,536
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)	770	753	1,536

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance	2,647,152,327	2,535,522,065	5,250,014,924
2. Net investment income	275,982,560	294,055,054	969,064,083
3. Miscellaneous income	1,367,236	29,234,443	46,944,211
4. Total (Lines 1 through 3)	2,924,502,123	2,858,811,562	6,266,023,218
5. Benefit and loss related payments	1,488,986,679	1,257,738,894	2,635,268,652
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	1,170,032,367	1,157,493,132	2,116,459,990
8. Dividends paid to policyholders	4,238,733	3,575,737	9,617,842
9. Federal and foreign income taxes paid (recovered) net of $.....(1,709,170) tax on capital gains (losses)	3,645,357	105,834,102	117,663,407
10. Total (Lines 5 through 9)	2,666,903,136	2,524,641,864	4,879,009,891
11. Net cash from operations (Line 4 minus Line 10)	257,598,987	334,169,698	1,387,013,327
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,647,013,420	1,288,366,650	2,443,619,403
12.2 Stocks	4,256,488	43,382	6,060,932
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	32,528,218	30,405,176	87,882,746
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(10)	0	0
12.7 Miscellaneous proceeds	138,243,088	13,205,615	2,781,423
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,822,041,203	1,332,020,824	2,540,344,504
13. Cost of investments acquired (long-term only):			
13.1 Bonds	2,187,851,239	1,870,726,876	2,922,818,929
13.2 Stocks	0	0	0
13.3 Mortgage loans	0	0	0
13.4 Real estate	1,475,416	14,220,175	19,223,645
13.5 Other invested assets	24,401,844	45,437,287	92,029,276
13.6 Miscellaneous applications	0	11,943,911	50,202,485
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,213,728,498	1,942,328,249	3,084,274,336
14. Net increase or (decrease) in contract loans and premium notes	698,591	2,070,499	934,539
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(392,385,886)	(612,377,924)	(544,864,371)
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	550,000,000	471,000,000	794,000,000
16.6 Other cash provided (applied)	135,811,475	77,291,779	(115,777,920)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(414,188,525)	(393,708,221)	(909,777,920)
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)	(548,975,424)	(671,916,447)	(67,628,964)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	570,301,805	637,930,769	637,930,770
19.2 End of period (Line 18 plus Line 19.1)	21,326,381	(33,985,678)	570,301,805

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

20.0001	Exchange of bonds	32,017,921	9,147,220	36,945,980
20.0002	Income payment received in securities	2,037,146	1,316,710	3,305,038
20.0003	Other assets tri-party/tax credit bonds	880,381	0	1,316,943
20.0004	Income payment received in securities other assets tri-party/tax credit bonds	33,147	0	0
20.0005	Tax credits from certified capital company (CAPCO)	8,839	12,676	46,635
20.0006	Stock distribution from limited partnerships	0	34,803	34,803

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices:

The Travelers Indemnity Company (the Company) prepares its statutory financial statements in conformity with 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 #	June 30, 2018	December 31, 2017
1. The Travelers Indemnity Company state basis	XXX	XXX	XXX	$ 197,118,639	$ 947,114,902
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	$ 197,118,639	$ 947,114,902
Surplus					
5. The Travelers Indemnity Company state basis	XXX	XXX	XXX	$ 6,620,094,172	$ 6,820,222,495
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	$ 6,620,094,172	$ 6,820,222,495

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

No significant change.

C. Accounting Policy:

No significant change.

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

D. Going Concern:

Not applicable.

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

A. Statutory Purchase Method:

Not applicable.

B. Statutory Merger:

On January 1, 2018, the Company's subsidiary, The Premier Insurance Company of Massachusetts (Premier), a Connecticut domiciled insurance entity, was merged with and into the Company. In accordance with SSAP No. 68, *Business Combinations and Goodwill*, the statutory merger method was utilized in merging the two entities, of which the Company was the surviving entity. The Company cancelled and retired all of the issued and outstanding common stock of Premier.

Details of the results of operations for the previously separate entities for the year ending December 31, 2017 were as follows:

	The Company	Premier
Net underwriting gain (loss)	$ 31,930,575	$ (1,033,105)
Net investment gain	866,416,073	7,626,747
Other income	49,753,966	(28,332)
Net income before dividends to policyholders, after capital gains tax and before federal and foreign income taxes	948,100,614	6,565,310
Dividends to policyholders	10,568,835	-
Federal and foreign income taxes incurred	(12,802,009)	484,197
Net income	$ 950,333,788	$ 6,081,113

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

C. Impairment Loss:

Not applicable.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

A. Mortgage Loans:

No significant change.

B. Debt Restructuring:

No significant change.

NOTES TO FINANCIAL STATEMENTS

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

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

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

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

(2) The following table provides aggregated information on structured securities classified on the basis for the recognized 2018 other-than-temporary impairments:

	Amortized cost basis before other-than-temporary impairment	Other-than-temporary impairment recognized in loss	Fair value
(OTTI recognized in the quarter ending March 31, 2018)			
Present value of cash flows is less than amortized cost	$ 4,326	$ 735	$ 4,317
(OTTI recognized in the quarter ending June 30, 2018)			
Present value of cash flows is less than amortized cost	$ 270,219	$ 18,061	$ 227,484
Annual Aggregate Total:		$ 18,796	

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

CUSIP	Amortized cost basis before other-than-temporary impairment	Present value of projected cash flows	Other-than-temporary impairment recognized in loss	Amortized cost basis after other-than-temporary impairment	Fair Value	Impairment Quarter
939336UE1	$ 4,326	$ 3,591	$ 735	$ 3,591	$ 4,317	Q1 - 2018
12669EEJ1	270,219	252,158	18,061	252,158	227,484	Q2 - 2018
Total:			$ 18,796			

(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	$ 30,700,756
2. 12 Months or Longer	$ 10,751,674

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

1. Less than 12 Months	$ 1,271,947,480
2. 12 Months or Longer	$ 306,870,821

(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.

NOTES TO FINANCIAL STATEMENTS

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. 5* 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.

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

No significant change.

Note 11 – Debt

A. No significant change.

B. Not applicable.

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

A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

NOTES TO FINANCIAL STATEMENTS

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

Through June 30, 2018, the Company paid ordinary dividends totaling $550 million to its parent company, Travelers Insurance Group Holdings Inc., as follows:

(in millions)	Ordinary	Extraordinary	Total
March 21, 2018	$ 275	$ -	$ 275
June 20, 2018	275	-	275

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:

(1) The Company does not engage in the practice of wash sales, however, in isolated cases in the course of the Company's asset management activities, a security may be sold and repurchased within thirty days of the sale when an opportunity to significantly enhance the Company's total return on the investment is present.

(2) For the quarter ended June 30, 2018, the Company's wash sales for securities with a NAIC designation 3 or below were as follows:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds	3	1	$ 1,000,000	$ 2,937,500	$ (5,000)

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.

NOTES TO FINANCIAL STATEMENTS

- Level 3 - Valuations based on models where significant inputs are not observable. The unobservable inputs reflect the Company's own assumptions about the inputs that market participants would use.

A. (1) Securities measured and reported at fair value as of June 30, 2018:

Description	Level 1	Level 2	Level 3	Total	Net Asset Value (NAV) Included In Level 2
Bonds					
U.S. special revenue	$ -	$ -	$ 9,661,425	$ 9,661,425	$ -
Industrial and miscellaneous	-	203,034,814	-	203,034,814	-
Total bonds		203,034,814	9,661,425	212,696,239	
Preferred stock					
Nonredeemable	-	6,826,547	-	6,826,547	-
Common stock					
Industrial and miscellaneous	-	5,402	-	5,402	-
Total securities at fair value	$ -	$ 209,866,763	$ 9,661,425	$ 219,528,188	$ -

At June 30, 2018, the Company also holds Level 3 nonredeemable preferred stock and Level 3 industrial and miscellaneous common stock, both measured and reported at their fair value of $0.

During the second quarter, $1,595,907 of nonredeemable preferred stock was transferred from Level 1 to Level 2 due to the absence of any quoted market price at quarter end.

Transfers between Level 1 and Level 2 are recognized at the end of the quarter.

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

Description	Beginning Balance at 4/1/2018	Transfers into Level 3	Transfers out of Level 3	Total gains & (losses) included in Net Income	Total gains & (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2018
Bonds	$ -	$ 9,661,425	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ 9,661,425

During the quarter, market fluctuations caused Level 3 bonds to change from being held at cost to being held at fair value, resulting in transfers in as shown above.

During the quarter, the Company disposed of Level 3 preferred stock measured and reported in the previous quarter at a fair value of zero.

(3) Market fluctuations caused securities to change from being held at cost to fair value or vice versa. In addition, securities transfer between levels based on the availability of observable market data. The Company recognizes these transfers at the end of the period.

(4) Level 2 and Level 3 valuation techniques:

The fair values of bonds and preferred stock are determined by the Company in accordance with NAIC guidelines. These securities are generally priced by the SVO or by a third party organization.

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

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

(5) Not applicable.

B. Not applicable.

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

(At June 30, 2018) Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)	Net Asset Value (NAV) Included In Level 2
Short term bonds	$ 719,269,416	$ 719,278,614	$ 101,049,239	$ 618,220,177	$ -	$ -	$ -
Long term bonds	13,224,184,498	13,253,306,986	312,785,146	12,879,162,103	32,237,249	-	-
Preferred stock	24,426,068	21,246,672	1,000,958	23,425,110	-	-	-
Common stock	5,402	5,402	-	5,402	-	-	-

(At December 31, 2017) Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)	Net Asset Value (NAV) Included In Level 2
Short term bonds	$ 1,228,655,488	$ 1,228,655,488	$ 284,815,542	$ 943,839,946	$ -	$ -	$ -
Long term bonds	13,029,613,235	12,735,984,093	333,509,770	12,654,811,048	41,292,417	-	-
Preferred stock	29,077,092	25,441,367	10,575,005	18,502,087	-	-	-
Common stock	13,979	13,979	-	13,979	-	-	-

D. Not applicable.

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

The Company had no material subsequent events through August 8, 2018.

NOTES TO FINANCIAL STATEMENTS

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 2018, the prior year-end total loss and loss adjustment expense reserves developed favorably by $65,003,000, resulting from better than expected loss and defense and cost containment (DCC) experience across multiple Schedule P lines, primarily workers' compensation, other liability - claims-made and special property. Multiple other lines also contributed to the total favorable development. This favorable development was partially offset by higher than expected loss experience in other liability - occurrence (including a $12.8 million increase to environmental reserves) and commercial auto liability lines. Lower estimates for adjusting and other expenses also contributed to the total favorable development.

The improvement in workers' compensation was driven by better than expected loss experience for multiple accident years. The improvement in other liability - claims-made was driven primarily by better than expected loss experience for accident years 2015 and prior, partially offset by higher than expected loss experience in accident years 2016 and 2017. The improvement in special property was driven primarily by better than expected loss experience for recent accident years. 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 - occurrence was primarily for "Prior" accident years (including a $12.8 million increase to environmental reserves) and higher than expected loss experience in commercial auto liability was primarily for recent accident years.

The improvement in adjusting and other expense reserves was driven primarily by the favorable underlying loss and DCC experience as well as the allocation of adjusting and other expense reserves by year.

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

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

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

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]

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?
If yes, attach an explanation. Yes [ ] No [X] N/A [ ]

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014

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

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

6.4 By what department or departments?

Insurance Department of Connecticut

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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: $ 0

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	3,402,368,490	3,279,997,566
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	412,957,570	424,470,581
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 3,815,326,060	$ 3,704,468,147
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: $ 38,726,703

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 38,726,703

16.3 Total payable for securities lending reported on the liability page: $ 38,726,703

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

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Citigroup Global Markets Inc.	Special Equity Transactions Group	Brokerage account
	390 Greenwich Street, 1st Floor	
	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
Assets are internally managed by the reporting entity	I

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

19. By self-designating 5*GI 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.
    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 5*GI securities? Yes [X] No [ ]

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	34,128,002	34,128,002	0	0	206,349	206,349
Total	XXX	XXX	0	0	34,128,002	34,128,002	0	0	206,349	206,349

5.1 Operating Percentages:

5.1 A&H loss percent	(4,467.950)%
5.2 A&H cost containment percent	(2,259.080)%
5.3 A&H expense percent excluding cost containment expenses	341.470%

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						
11899.....	00-0000000.....	FORTUNA ASSURANCE COMPANY.....	VT.....	UNAUTHORIZED	.....0.....	.....
20052.....	36-2403971.....	NATIONAL LIABILITY & FIRE INSURANCE CO.....	CT.....	AUTHORIZED....	.....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	14,632,829	13,794,127	38,887,703	8,047,395	94,785,773	54,230,254
2. Alaska AK	L	2,130,992	1,873,819	1,283,403	732,108	2,916,703	3,800,572
3. Arizona AZ	L	23,107,617	21,041,325	15,041,532	23,859,096	99,780,757	91,770,715
4. Arkansas AR	L	10,516,296	12,718,509	8,413,135	2,511,504	74,742,927	76,423,655
5. California CA	L	35,069	28,993	2,757,857	2,746,004	43,515,255	53,529,744
6. Colorado CO	L	23,709,623	23,245,157	15,172,060	10,000,704	107,534,149	125,478,708
7. Connecticut CT	L	13,783,656	14,204,220	9,180,494	11,187,328	105,155,035	114,025,562
8. Delaware DE	L	1,698,512	2,550,779	3,231,212	1,441,223	19,526,567	22,738,346
9. District of Columbia DC	L	6,794,365	7,087,222	3,123,255	3,366,227	51,129,430	60,698,809
10. Florida FL	L	29,972,435	25,386,911	19,628,977	15,652,368	179,125,258	189,094,465
11. Georgia GA	L	21,349,461	24,119,232	12,437,805	9,695,544	63,541,800	69,218,836
12. Hawaii HI	L	2,544,549	1,791,150	1,723,461	789,692	14,629,133	15,130,529
13. Idaho ID	L	3,333,727	2,792,248	1,372,668	1,051,655	9,107,903	10,199,356
14. Illinois IL	L	47,537,124	40,564,176	21,653,981	16,595,745	152,151,674	164,404,078
15. Indiana IN	L	29,142,527	25,737,792	8,652,497	9,626,100	49,639,913	52,987,635
16. Iowa IA	L	6,017,106	5,995,611	2,248,746	3,715,047	42,810,141	41,940,652
17. Kansas KS	L	12,984,614	12,411,863	3,546,074	3,128,718	55,851,663	61,110,280
18. Kentucky KY	L	8,871,222	9,846,145	3,499,272	6,146,028	68,856,626	73,834,578
19. Louisiana LA	L	20,023,572	15,263,211	9,099,001	7,852,394	62,422,072	62,858,455
20. Maine ME	L	2,225,473	2,263,792	795,683	1,928,872	14,344,195	14,217,405
21. Maryland MD	L	28,318,966	26,532,276	10,609,877	11,140,904	98,905,626	87,936,973
22. Massachusetts MA	L	47,551,087	55,325,178	27,564,750	33,893,053	296,894,031	300,884,508
23. Michigan MI	L	30,857,742	34,662,108	16,061,038	18,858,858	146,681,453	142,201,882
24. Minnesota MN	L	22,337,596	19,862,936	11,539,500	10,888,441	75,632,771	63,205,475
25. Mississippi MS	L	13,917,252	13,264,144	6,209,364	3,943,397	55,447,263	56,083,818
26. Missouri MO	L	16,401,336	16,758,176	8,060,610	6,253,130	58,133,699	66,704,639
27. Montana MT	L	2,516,408	2,434,369	1,435,965	3,292,276	8,743,453	8,989,691
28. Nebraska NE	L	9,689,918	9,209,728	4,381,045	4,368,045	63,198,083	61,117,241
29. Nevada NV	L	9,037,788	12,087,253	3,828,596	1,488,993	24,691,531	24,413,501
30. New Hampshire NH	L	4,491,706	4,836,592	1,817,727	1,118,803	34,441,088	36,394,880
31. New Jersey NJ	L	60,682,758	53,393,966	27,008,742	20,644,828	305,331,629	316,056,511
32. New Mexico NM	L	7,736,033	6,020,063	4,859,816	3,860,780	24,512,418	23,564,309
33. New York NY	L	147,052,767	134,205,683	43,860,229	40,461,181	543,349,063	499,313,095
34. North Carolina NC	L	24,559,442	22,625,347	12,659,796	13,763,938	104,306,726	98,438,758
35. North Dakota ND	L	2,442,658	2,354,068	561,247	467,690	4,905,911	5,023,227
36. Ohio OH	L	19,544,095	20,626,599	17,015,172	8,566,299	51,677,657	58,291,131
37. Oklahoma OK	L	13,754,090	14,451,217	5,587,580	4,849,762	29,583,504	29,379,395
38. Oregon OR	L	6,600,815	7,762,820	4,153,147	2,524,935	17,815,287	24,577,424
39. Pennsylvania PA	L	46,170,544	49,162,589	19,123,553	13,720,277	196,969,083	194,677,791
40. Rhode Island RI	L	3,703,517	3,586,263	1,099,325	2,053,063	14,785,132	14,039,293
41. South Carolina SC	L	11,134,607	10,298,156	2,891,301	4,380,870	40,225,012	38,124,690
42. South Dakota SD	L	4,127,006	3,914,879	1,810,712	461,571	9,604,105	16,584,652
43. Tennessee TN	L	28,399,866	26,164,225	9,552,986	10,016,369	183,790,946	173,155,239
44. Texas TX	L	63,377,832	57,096,657	24,620,557	21,649,814	349,727,604	337,322,196
45. Utah UT	L	4,873,799	4,280,759	795,319	765,225	13,064,568	11,808,919
46. Vermont VT	L	2,084,639	2,121,570	847,630	1,245,717	18,423,651	18,723,989
47. Virginia VA	L	18,630,826	18,519,445	6,862,924	6,160,374	102,527,390	109,966,785
48. Washington WA	L	15,003,839	11,967,076	6,081,558	5,580,101	28,784,790	25,608,420
49. West Virginia WV	L	3,037,984	3,578,449	3,529,055	1,647,778	27,257,061	28,404,040
50. Wisconsin WI	L	17,869,091	17,683,161	6,517,938	5,167,969	60,699,080	51,491,432
51. Wyoming WY	L	1,684,806	1,781,074	245,342	383,279	2,378,065	2,306,509
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	28,730	15,846	0	0	5,512	0
54. Puerto Rico PR	L	136,336	181,625	0	74,908	1,734,269	795,842
55. US Virgin Islands VI	L	265	0	0	0	3,429,525	439,286
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	1,960	11,509	223,326	(55,952)	613,095	2,200,838
59. Totals	XXX	968,168,874	929,492,089	473,164,545	403,710,427	4,309,837,056	4,285,919,009
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	1,960	11,509	36,255	(55,952)	607,320	606,781
58002. MEX Mexico	XXX	0	0	187,071	0	5,320	1,593,924
58003. SGP Singapore	XXX	0	0	0	0	455	133
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	1,960	11,509	223,326	(55,952)	613,095	2,200,838

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 54

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..... 3

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 U.K. Underwriters Limited	United Kingdom	
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765	… Travelers Underwriting Agency Limited	United Kingdom	
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	… Travelers Syndicate Management Limited	United Kingdom	
… … Northbrook Holdings, Inc.	Delaware	51-0375653	… … Travelers Asia Pte. Ltd.	Singapore	
… … … Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	… St. Paul Surety Europe Limited	United Kingdom	
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	… Travelers Corporate Trustee Ltd.	United Kingdom	
… … Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	… Travelers London Limited	United Kingdom	
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	… TCI Global Services, Inc.	Delaware	52-1965525
… … … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	… Travelers Management Limited	United Kingdom	
… … … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	… … Travelers Professional Risks Limited	United Kingdom	
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	… 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	… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255	… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … … BMR Sports Properties, Inc.	Maryland	52-1852190	… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	… … … … 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, LLC	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	… … … … … Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
… … English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	… … … … … Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
… … … English Turn LLC (99%)	Minnesota	59-2635727	… … … Travelers (Bermuda) Limited *	Bermuda	AA-3194119
… … … Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	… … … Travelers Lloyds Management Company	Texas	20-4312440
… … English Turn LLC (1%)	Minnesota	59-2635727	… … … TPC Investments Inc.	Connecticut	06-1534005
… … English Turn Realty Management, Inc.	Minnesota	52-1715225	… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … … Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … 8527512 Canada Inc. (22.48%)	Canada		… … … … … Travelers MGA, Inc.	Texas	75-2676034
… … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270	… … … … 8527512 Canada Inc. (77.52%)	Canada	
… … Fog City Fund, LLC (99%)	Minnesota	41-1985480	… … … … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165	… … … … Travelers Insurance Company of Canada *	Canada	AA-1560039
… … Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945	… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … Vesbridge Partners, LP (85%)	Minnesota	20-1222630	… … … … … Travelers Global, Inc.	Delaware	47-2215437
… … Windamere II, LLC (99%)	Minnesota	41-1963936	… … … … … … Travelers Brazil Holding, LLC	Delaware	47-2215437

Q11

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

Q11.1

… … … … … … … Travelers Brazil Acquisition LLC	Delaware	47-2215437
… … … … … … … … J. Malucelli Participações em Seguros e Resseguros S.A. (“Holdco”) (49.5%)	Brazil	
… … … … … … … … … J. Malucelli Resseguradora S.A. *	Brazil	AA-2230021
… … … … … … … … … … J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil	
… … … … … … … … … J. Malucelli Seguradora S.A. *	Brazil	AA-2230002
… … … … … … … … … … J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil	
… … … … … … … … … J. Malucelli 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
… … … … Jupiter Holdings, Inc.	Minnesota	41-1769846
… … … … … American Equity Insurance Company (43117) *	Arizona	86-0703220
… … … … … … American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106
… … … … … Northland Insurance Company (24015) *	Connecticut	41-6009967
… … … … … … Northfield Insurance Company (27987) *	Iowa	41-0983992
… … … … … … Northland Casualty Company (24031) *	Connecticut	94-6051964
… … … … Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050
… … … … TPC U.K. Investments LLC	Delaware	06-0566050
… … … … The Phoenix Insurance Company (25623) *	Connecticut	06-0303275
… … … … … The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487
… … … … … The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212
… … … … … Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165
… … … … … … American Marine Management Services, Inc. (47.5%)	New York	13-2743602
… … … … … Constitution State Services LLC	Delaware	06-1501229
… … … … … Phoenix UK Investments LLC	Delaware	06-0303275
… … … … TravCo Insurance Company (28188) *	Connecticut	35-1838077
… … … … TINDY Foreign, Inc	Delaware	20-4403403
… … … … Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
… … … … Travelers Distribution Alliance, Inc.	Delaware	62-1657094
… … … … Travelers TLD, LLC	Delaware	06-0566050
… … … … Tiercel, LLC	Delaware	06-0566050
… … … … … Redstart, LLC	Delaware	06-0566050
… … … … The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
… … … … The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
… … … … Travelers Marine, LLC	Delaware	06-0566050

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1466734..	.....	.....	.....	English Turn Fidelity Realty, Inc.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.....	MN.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.....	MN.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....1.000	The Travelers Companies, Inc.....	.....N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	52-1715225..	.....	.....	.....	English Turn Realty Management, Inc.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.....	MN.....	NIA.....	English Turn Realty Management, Inc.....	O/B/M.....	.....1.000	The Travelers Companies, Inc.....	.....N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.....	CAN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....22.480	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270.	.....	.....	.....	The Dominion of Canada General Insurance Company.....	CAN.....	IA.....	8527512 Canada Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1985480..	.....	.....	.....	Fog City Fund, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	76-0753165..	.....	.....	.....	Symmetry Growth Capital II, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	...100.000	The Travelers Companies, Inc.....	.....N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	41-1927945..	.....	.....	.....	Upper Lake Growth Capital, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	20-1222630..	.....	.....	.....	Vesbridge Partners, LP.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....85.000	The Travelers Companies, Inc.....	.....N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	41-1963936..	.....	.....	.....	Windamere II, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	41-2007089..	.....	.....	.....	Windamere III, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....99.000	The Travelers Companies, Inc.....	.....N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	41-1762781..	.....	.....	.....	Camperdown Corporation.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1888760..	.....	.....	.....	SPC Insurance Agency, Inc.....	MN.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Aprilgrange Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	F&G U.K. Underwriters Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Underwriting Agency Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Syndicate Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Asia Pte. Ltd.....	SGP.....	NIA.....	Travelers Syndicate Management Limited.....	Board.....	.....0.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	St. Paul Surety Europe Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Corporate Trustee Ltd.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers London Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1965525..	.....	.....	.....	TCI Global Services, Inc.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1121375.	.....	.....	.....	Travelers Insurance Company Limited.....	GBR.....	IA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Professional Risks Limited.....	GBR.....	NIA.....	Travelers Insurance Company Limited.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Simply Business Holdings 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.....	Simply Business Holdings Ltd.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Xbridge Holdings Limited.....	GBR.....	NIA.....	Simply Business Group Ltd.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Xbridge Acquisitions Limited.....	GBR.....	NIA.....	Xbridge Holdings Limited.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Simply Business Holdings, Inc.....	DE.....	NIA.....	Xbridge Acquisitions Limited.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Simply Business, Inc.....	MA.....	NIA.....	Simply Business Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Xbridge Limited.....	GBR.....	NIA.....	Xbridge Acquisitions Limited.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 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.....	.....	.....	.....	.....	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.....	06-1008174..	.....	.....	.....	Travelers Property Casualty Corp.	CT.....	UIP.....	The Travelers Companies, Inc.	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1445591..	.....	.....	.....	Travelers Insurance Group Holdings Inc.	DE.....	UDP.....	Travelers Property Casualty Corp.	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	19070.....	06-6033509..	.....	.....	.....	The Standard Fire Insurance Company	CT.....	IA.....	Travelers Insurance Group Holdings Inc.	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Standard Fire Properties, LLC	DE.....	NIA.....	The Standard Fire Insurance Company	O/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	94-3097171..	.....	.....	.....	Bayhill Restaurant II Associates	CA.....	NIA.....	Standard Fire Properties, LLC	O.....	.....50.000	The Travelers Companies, Inc.....	.....N.....	0105.
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Standard Fire UK Investments, LLC	DE.....	NIA.....	The Standard Fire Insurance Company	O/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	19062.....	06-0848755..	.....	.....	.....	The Automobile Insurance Company of Hartford, Connecticut	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0848755..	.....	.....	.....	Auto Hartford Investments, LLC	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36145.....	06-1286264..	.....	.....	.....	Travelers Personal Security Insurance Company	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36161.....	06-1286274..	.....	.....	.....	Travelers Property Casualty Insurance Company	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	38130.....	36-3703200..	.....	.....	.....	Travelers Personal Insurance Company	CT.....	IA.....	The Standard Fire Insurance Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	27-4469564..	.....	.....	.....	Travelers Texas MGA, Inc.	TX.....	NIA.....	The Standard Fire Insurance Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Oregon Evergreen Investor I, LLC	DE.....	NIA.....	The Standard Fire Insurance Company	O/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	61-1639956..	.....	.....	.....	Lone Rock Timber Investments I, LLC	DE.....	NIA.....	Oregon Evergreen Investor I, LLC	O.....	.....75.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	32-0447309..	.....	.....	.....	Lone Rock Timber Investments II, LLC	DE.....	NIA.....	Oregon Evergreen Investor I, LLC	O.....	.....90.000	The Travelers Companies, Inc.....	.....N.....	0110.
3548	The Travelers Companies, Inc...	00000.....	AA-3194119.	.....	.....	.....	Travelers (Bermuda) Limited	BMU.....	IA.....	Travelers Insurance Group Holdings, Inc.	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-4312440..	.....	.....	.....	Travelers Lloyds Management Company	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc.	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1534005..	.....	.....	.....	TPC Investments Inc.	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc.	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	19038.....	06-6033504..	.....	.....	.....	Travelers Casualty and Surety Company	CT.....	IA.....	Travelers Insurance Group Holdings, Inc.	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41483.....	06-1067463..	.....	.....	.....	Farmington Casualty Company	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	75-2676034..	.....	.....	.....	Travelers MGA, Inc.	TX.....	NIA.....	Farmington Casualty Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.	CAN.....	NIA.....	Travelers Casualty and Surety Company	O/B/M.....	.....77.520	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270.	.....	.....	.....	The Dominion of Canada General Insurance Company	CAN.....	IA.....	8527512 Canada Inc.	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560039.	.....	.....	.....	Travelers Insurance Company of Canada	CAN.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	31194.....	06-0907370..	.....	.....	.....	Travelers Casualty and Surety Company of America	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Global, Inc.	DE.....	NIA.....	Travelers Casualty and Surety Company of America	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Brazil Holding LLC	DE.....	NIA.....	Travelers Global, Inc.	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Brazil Acquisition LLC	DE.....	NIA.....	Travelers Brazil Holding, LLC	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	J. Malucelli Participações em Seguros e Resseguros S.A. (Holdco)	BRA.....	NIA.....	Travelers Brazil Acquisition LLC	O/B.....	.....49.500	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	AA-2230021.	.....	.....	.....	J. Malucelli Resseguradora S.A.	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	J. Malucelli Controle de Riscos Ltda.	BRA.....	NIA.....	J. Malucelli Resseguradora S.A.	O/B.....	.....0.010	The Travelers Companies, Inc.....	.....N.....	0107.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548	The Travelers Companies, Inc...	00000.....	AA-2230002.	.....	.....	.....	J. Malucelli Seguradora S.A.	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	J. Malucelli Controle de Riscos Ltda.	BRA.....	NIA.....	J. Malucelli Seguradora S.A.	O/B.....	....99.990	The Travelers Companies, Inc.....	....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	J. Malucelli Latam S.A.	BRA.....	NIA.....	Travelers Brazil Acquisition LLC	O/B.....	....49.500	The Travelers Companies, Inc.....	....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	AA-2330036.	.....	.....	.....	JMalucelli Travelers Seguros S.A.	COL.....	IA.....	J. Malucelli Latam, S.A.	O/B/M.....	....51.000	The Travelers Companies, Inc.....	....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Participações em Seguros Brasil S.A.	BRA.....	NIA.....	Travelers Brazil Acquisition LLC	O/B/M.....	...100.000	The Travelers Companies, Inc.....	....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	AA-2230022.	.....	.....	.....	Travelers Seguros Brasil S.A.	BRA.....	IA.....	Travelers Participações em Seguros Brasil S.A.	O/B/M.....	...100.000	The Travelers Companies, Inc.....	....N.....	0107.
3548	The Travelers Companies, Inc...	19046.....	06-0876835..	.....	.....	.....	Travelers Casualty Insurance Company of America	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	....N.....	.....
3548	The Travelers Companies, Inc...	36170.....	06-1286266..	.....	.....	.....	Travelers Casualty Company of Connecticut	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033504..	.....	.....	.....	Travelers Casualty UK Investments LLC	DE.....	NIA.....	Travelers Casualty and Surety Company	O/M.....	...100.000	The Travelers Companies, Inc.....	....N.....	.....
3548	The Travelers Companies, Inc...	36137.....	06-1286268..	.....	.....	.....	Travelers Commercial Insurance Company	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	....N.....	.....
3548	The Travelers Companies, Inc...	29696.....	06-1203698..	.....	.....	.....	Travelers Excess and Surplus Lines Company	CT.....	IA.....	Travelers Casualty and Surety Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	....N.....	.....
3548	The Travelers Companies, Inc...	41564.....	75-1732040..	.....	.....	.....	Travelers Lloyds of Texas Insurance Company	TX.....	IA.....	Travelers Casualty and Surety Company	O/M/A.....	...100.000	The Travelers Companies, Inc.....	....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	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.....	RE.....	Travelers Insurance Group Holdings Inc.	O/B/M.....	...100.000	The Travelers Companies, Inc.....	....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arch Street North LLC	DE.....	DS.....	The Travelers Indemnity Company	O/M.....	...100.000	The Travelers Companies, Inc.....	....N.....	.....
3548	The Travelers Companies, Inc...	25615.....	06-0291290..	.....	.....	.....	The Charter Oak Fire Insurance Company	CT.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Real Estate, LLC	DE.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	....N.....	.....
3548	The Travelers Companies, Inc...	10647.....	59-3372141..	.....	.....	.....	First Floridian Auto and Home Insurance Company	FL.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	....N.....	.....
3548	The Travelers Companies, Inc...	42811.....	56-1371361..	.....	.....	.....	Gulf Underwriters Insurance Company	CT.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	....N.....	.....
3548	The Travelers Companies, Inc...	22233.....	75-6013697..	.....	.....	.....	Select Insurance Company	TX.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1120023.	.....	.....	.....	Travelers Casualty and Surety Company of Europe Limited	GBR.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Crystal Brook, LLC	DE.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Durham Holding, LLC	DE.....	DS.....	Crystal Brook, LLC	O/B/M.....	...100.000	The Travelers Companies, Inc.....	....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Sutton Holdco, LLC	DE.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Cadet Limited, LLC	DE.....	DS.....	Sutton Holdco, LLC	O/B/M.....	...100.000	The Travelers Companies, Inc.....	....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arrowhead Company, LLC	DE.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Eastern Asset, LLC	DE.....	DS.....	Arrowhead Company, LLC	O/B/M.....	...100.000	The Travelers Companies, Inc.....	....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1769846..	.....	.....	.....	Jupiter Holdings, Inc.	MN.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	....Y.....	.....
3548	The Travelers Companies, Inc...	43117.....	86-0703220..	.....	.....	.....	American Equity Insurance Company	AZ.....	DS.....	Jupiter Holdings, Inc.	O/B/M.....	...100.000	The Travelers Companies, Inc.....	....N.....	.....
3548	The Travelers Companies, Inc...	10819.....	86-0868106..	.....	.....	.....	American Equity Specialty Insurance Company	CT.....	DS.....	American Equity Insurance Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	....N.....	.....
3548	The Travelers Companies, Inc...	24015.....	41-6009967..	.....	.....	.....	Northland Insurance Company	CT.....	DS.....	Jupiter Holdings, Inc.	O/B/M.....	...100.000	The Travelers Companies, Inc.....	....N.....	.....
3548	The Travelers Companies, Inc...	27987.....	41-0983992..	.....	.....	.....	Northfield Insurance Company	IA.....	DS.....	Northland Insurance Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	....N.....	.....
3548	The Travelers Companies, Inc...	24031.....	94-6051964..	.....	.....	.....	Northland Casualty Company	CT.....	DS.....	Northland Insurance Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Indemnity U.K. Investments LLC	CT.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	TPC U.K. Investments LLC	DE.....	DS.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	....N.....	.....

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...	25623.....	06-0303275..	.....	.....	.....	The Phoenix Insurance Company.....	CT.....	DS.....	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.....	DS.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25682.....	06-0336212..	.....	.....	.....	The Travelers Indemnity Company of Connecticut.....	CT.....	DS.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25674.....	36-2719165..	.....	.....	.....	Travelers Property Casualty Company of America.....	CT.....	DS.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	13-2743602..	.....	.....	.....	American Marine Management Services, Inc.....	NY.....	OTH.....	Travelers Property Casualty Company of America.....	O/B.....	.....47.500	The Travelers Companies, Inc.....	.....N.....	0108.
3548	The Travelers Companies, Inc...	00000.....	06-1501229..	.....	.....	.....	Constitution State Services LLC.....	DE.....	DS.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0303275..	.....	.....	.....	Phoenix UK Investments LLC.....	DE.....	DS.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	28188.....	35-1838077..	.....	.....	.....	TravCo Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-4403403..	.....	.....	.....	TINDY Foreign, Inc.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	40282.....	95-3634110..	.....	.....	.....	Travelers Commercial Casualty Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	62-1657094..	.....	.....	.....	Travelers Distribution Alliance, Inc.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers TLD, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Tiercel, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Redstart, LLC.....	DE.....	DS.....	Tiercel, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	27998.....	35-1838079..	.....	.....	.....	The Travelers Home and Marine Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41262.....	76-0002592..	.....	.....	.....	The Travelers Lloyds Insurance Company.....	TX.....	DS.....	The Travelers Indemnity Company.....	O/M/A.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Marine, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....

Q12.4

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

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	71,845,632	38,193,579	53.161	66.649
2. Allied lines	99,657,153	111,960,440	112.346	79.634
3. Farmowners multiple peril	12,123,897	3,472,568	28.642	49.821
4. Homeowners multiple peril	14,333,546	2,780,920	19.401	36.578
5. Commercial multiple peril	138,684,837	71,419,802	51.498	47.965
6. Mortgage guaranty	0	0	0.000	0.000
8. Ocean marine	1,315	403,611	30,688.436	181,069.261
9. Inland marine	5,573,636	900,139	16.150	21.330
10. Financial guaranty	974	0	0.000	0.000
11.1. Medical professional liability - occurrence	0	444,650	0.000	0.000
11.2. Medical professional liability - claims-made	0	(303,987)	0.000	56.239
12. Earthquake	17,420,561	2,911,430	16.713	0.352
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	166,292	50,660	30.465	4.920
16. Workers' compensation	203,197,048	76,172,803	37.487	69.518
17.1 Other liability-occurrence	176,076,165	95,824,200	54.422	27.284
17.2 Other liability-claims made	10,222,615	4,880,810	47.745	36.841
17.3 Excess workers' compensation	0	1,693,409	0.000	0.000
18.1 Products liability-occurrence	7,379,592	5,306,155	71.903	(44.033)
18.2 Products liability-claims made	0	289,607	0.000	0.000
19.1, 19.2 Private passenger auto liability	4,039,840	887,756	21.975	64.350
19.3, 19.4 Commercial auto liability	121,650,032	63,424,355	52.137	58.472
21. Auto physical damage	34,993,865	21,853,239	62.449	59.518
22. Aircraft (all perils)	0	(481,296)	0.000	0.000
23. Fidelity	13,057	(16,141)	(123.622)	159.959
24. Surety	40,345	(28,185)	(69.861)	(236.475)
26. Burglary and theft	6,541	(1,302)	(19.898)	(52.233)
27. Boiler and machinery	8,602,124	1,121,445	13.037	15.864
28. Credit	0	0	0.000	0.000
29. International	0	0	0.000	0.000
30. Warranty	0	0	0.000	0.000
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.000	0.000
35. Totals	926,029,066	503,160,668	54.335	53.703
DETAILS OF WRITE-INS				
3401.	0	0	0.000	0.000
3402.	0	0	0.000	0.000
3403.	0	0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0.000	0.000

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	41,823,478	71,533,018	70,772,529
2. Allied lines	51,907,622	96,501,298	97,253,089
3. Farmowners multiple peril	6,595,304	11,884,738	12,662,920
4. Homeowners multiple peril	7,375,401	12,926,945	13,575,263
5. Commercial multiple peril	70,809,715	148,975,904	135,715,077
6. Mortgage guaranty	0	0	0
8. Ocean marine	600	1,512	1,565
9. Inland marine	4,133,231	6,548,484	6,368,340
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	0	0	0
11.2 Medical professional liability - claims made	0	0	8,327
12. Earthquake	7,755,043	14,822,425	16,337,784
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	95,642,756	228,398,038	214,362,582
17.1 Other liability-occurrence	86,106,715	179,382,172	175,002,983
17.2 Other liability-claims made	2,200,978	7,595,097	8,158,042
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	3,287,905	7,607,276	8,671,255
18.2 Products liability-claims made	0	0	0
19.1 19.2 Private passenger auto liability	1,914,607	3,943,747	4,445,823
19.3 19.4 Commercial auto liability	63,166,008	132,052,991	121,505,402
21. Auto physical damage	18,549,007	38,733,316	36,196,563
22. Aircraft (all perils)	0	0	0
23. Fidelity	5,802	11,445	85,507
24. Surety	12,579	34,634	91,211
26. Burglary and theft	1,640	5,446	4,718
27. Boiler and machinery	3,626,604	7,210,388	8,273,109
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	464,914,995	968,168,874	929,492,089
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 2018 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2018 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2018 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. 2015 + Prior	2,437,733	2,837,687	5,275,420	379,473	30,524	409,997	2,213,624	23,827	2,582,391	4,819,842	155,363	(200,945)	(45,581)
2. 2016	512,705	762,461	1,275,165	166,475	10,541	177,015	437,207	16,645	630,429	1,084,281	90,977	(104,846)	(13,869)
3. Subtotals 2016 + Prior	2,950,438	3,600,148	6,550,586	545,947	41,064	587,012	2,650,830	40,473	3,212,821	5,904,124	246,340	(305,790)	(59,450)
4. 2017	721,379	1,453,072	2,174,451	442,696	83,631	526,327	569,180	49,421	1,023,970	1,642,571	290,497	(296,050)	(5,553)
5. Subtotals 2017 + Prior	3,671,816	5,053,220	8,725,037	988,643	124,696	1,113,339	3,220,010	89,894	4,236,791	7,546,695	536,837	(601,840)	(65,003)
6. 2018	XXX	XXX	XXX	XXX	605,093	605,093	XXX	359,751	936,921	1,296,672	XXX	XXX	XXX
7. Totals	3,671,816	5,053,220	8,725,037	988,643	729,789	1,718,432	3,220,010	449,645	5,173,711	8,843,366	536,837	(601,840)	(65,003)
8. Prior Year-End's Surplus As Regards Policyholders	6,820,222												

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. 14.6 %	2. (11.9)%	3. (0.7)%

Col. 13, Line 7 Line 8
4. (1.0)%

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. Other assets	36,412,767	0	36,412,767	42,778,622
2505. Service contract receivable	19,045,002	0	19,045,002	27,220,191
2506. State surcharges receivable	11,743,490	0	11,743,490	10,657,119
2507. Amounts receivable under high deductible policies	12,937,513	1,297,184	11,640,328	11,525,367
2508. Due from unaffiliated companies	7,411,165	0	7,411,165	8,738,509
2509. Other assets tri-party/tax credit bonds	3,138,423	0	3,138,423	4,007,739
2510. Performance guarantees receivable	2,861	0	2,861	79
2511. Miscellaneous ledger balances	8,003,264	8,003,264	0	0
2512. Other assets nonadmitted	837,367,577	837,367,577	0	0
2513. Other assets deferred gain	(3,121)	0	(3,121)	(3,891)
2514. Assumed reinsurance receivable and payable	(29,501)	0	(29,501)	(37,208)
2597. Summary of remaining write-ins for Line 25	936,029,438	846,668,025	89,361,413	104,886,527

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Undistributed salaries	19,433	43,779
2505. Federal excise tax-reinsurance contracts	528	189,712
2506. Other liabilities tri-party/tax credit bonds	0	286,561
2507. Retroactive reinsurance reserve ceded	(13,186,998)	(13,626,866)
2597. Summary of remaining write-ins for Line 25	(13,167,037)	(13,106,814)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Fines and penalties of regulatory authorities	(293,015)	(21,534)	(351,136)
1405. Retroactive reinsurance gain/loss	(494,206)	(493,697)	(1,448,511)
1406. Change in COLI cash values	(4,090,486)	3,983,623	8,146,580
1497. Summary of remaining write-ins for Line 14	(4,877,706)	3,468,392	6,346,933

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	348,836,603	342,636,750
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	1,475,416	19,223,646
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other-than-temporary impairment recognized	0	0
8.	Deduct current year's depreciation	6,667,971	13,023,794
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	343,644,048	348,836,603
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	343,644,048	348,836,603

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	1,053,434,934	1,059,906,734
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	96,630	1,942,446
	2.2 Additional investment made after acquisition	24,305,214	90,086,830
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	28,909,559	6,973,480
6.	Total gain (loss) on disposals	(3,549)	12,466
7.	Deduct amounts received on disposals	32,528,218	87,917,549
8.	Deduct amortization of premium and depreciation	2,918,502	5,122,993
9.	Total foreign exchange change in book/adjusted carrying value	(968,770)	530,083
10.	Deduct current year's other-than-temporary impairment recognized	12,911	12,976,564
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,070,314,387	1,053,434,934
12.	Deduct total nonadmitted amounts	182,650,487	170,866,901
13.	Statement value at end of current period (Line 11 minus Line 12)	887,663,900	882,568,033

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	15,933,618,559	15,670,685,536
2.	Cost of bonds and stocks acquired	2,221,906,307	2,963,104,750
3.	Accrual of discount	4,539,501	9,356,704
4.	Unrealized valuation increase (decrease)	104,839,311	(147,175,895)
5.	Total gain (loss) on disposals	4,878,611	2,367,561
6.	Deduct consideration for bonds and stocks disposed of	1,685,829,612	2,493,067,986
7.	Deduct amortization of premium	31,590,732	69,927,627
8.	Total foreign exchange change in book/adjusted carrying value	0	3,674
9.	Deduct current year's other-than-temporary impairment recognized	338,260	1,728,159
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,532,943	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	16,554,556,626	15,933,618,559
12.	Deduct total nonadmitted amounts	776,481	1,396,490
13.	Statement value at end of current period (Line 11 minus Line 12)	16,553,780,145	15,932,222,069

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)	11,476,626,969	18,495,463,925	18,681,908,003	(41,743,022)	11,476,626,969	11,248,439,869		11,710,176,518
2. NAIC 2 (a)	2,089,716,116	311,865,644	106,663,370	41,274,577	2,089,716,116	2,336,192,967		1,957,304,358
3. NAIC 3 (a)	202,076,526	86,661,274	21,734,125	(28,538,353)	202,076,526	238,465,322		197,879,131
4. NAIC 4 (a)	94,979,293	39,555,376	10,302,117	4,290,978	94,979,293	128,523,531		94,176,101
5. NAIC 5 (a)	4,702,156	5,062,594	172,407	9,808,417	4,702,156	19,400,760		3,410,000
6. NAIC 6 (a)	1,620,836	0	148,031	90,346	1,620,836	1,563,151		1,693,470
7. Total Bonds	13,869,721,895	18,938,608,814	18,820,928,054	(14,817,056)	13,869,721,895	13,972,585,599	0	13,964,639,579
PREFERRED STOCK								
8. NAIC 1	674,304	0	0	1,593	674,304	675,897		687,977
9. NAIC 2	6,170,270	0	0	(19,620)	6,170,270	6,150,650		6,274,015
10. NAIC 3	14,420,125	0	0	0	14,420,125	14,420,125		18,479,375
11. NAIC 4	0	0	0	0	0	0		0
12. NAIC 5	0	0	0	0	0	0		0
13. NAIC 6	0	0	0	0	0	0		0
14. Total Preferred Stock	21,264,699	0	0	(18,027)	21,264,699	21,246,672	0	25,441,367
15. Total Bonds and Preferred Stock	13,890,986,594	18,938,608,814	18,820,928,054	(14,835,083)	13,890,986,594	13,993,832,271	0	13,990,080,946

(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 $.....715,187,976; NAIC 2 $.....4,090,638; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	719,278,614	XXX	719,315,336	166,978	63,750

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	1,228,655,488	1,112,256,470
2. Cost of short-term investments acquired	36,256,514,883	67,890,975,680
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	36,765,855,035	67,774,573,355
7. Deduct amortization of premium	36,722	3,308
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)	719,278,614	1,228,655,488
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	719,278,614	1,228,655,488

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	44,400,000
2. Cost of cash equivalents acquired	0	150,594,000
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	0	194,994,000
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	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								
RE# 11050 Norcross Data Center	Norcross	GA	03/31/2002	Various	0	0	0	622,975
RE# 11112 & RE# 11118 700 Main Street	Hartford	CT	03/31/2002	Various	0	0	0	538,987
300 Windsor Street	Hartford	CT	03/31/2002	Various	0	0	0	57,795
0199999. Totals					0	0	0	1,219,758
0399999. Totals					0	0	0	1,219,758

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SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	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

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 Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
	MC Credit Fund I LP	New York	NY	MC Credit Partners		08/14/2013	0	0	3,062,875	0	10,188,148	3.060
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								0	3,062,875	0	10,188,148	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Altaris Health Partners III, L.P.	New York	NY	Altaris Capital Partners		05/16/2013	3	0	2,627,866	0	1,708,898	2.680
	American Securities Partners IV, L.P.	New York	NY	American Securities Partners		12/31/2009	3	0	580	0	1,348,126	0.990
	Eureka III, L.P.	Philadelphia	PA	Eureka Growth Capital		02/28/2014	3	0	337,771	0	5,243,307	4.870
	HCI Equity Partners IV, L.P.	Washington	DC	HCI Equity Partners		09/30/2013	3	0	630,137	0	1,718,897	4.970
	Kelso Investment Associates VIII, L.P.	New York	NY	Kelso & Company		06/21/2007	3	0	(26,092)	0	3,755,324	0.490
	NB Secondary Opportunities Fund III LP	New York	NY	Neuberger Berman Investment Management		06/21/2013	3	0	375,000	0	5,494,194	0.740
	Sentinel Capital Partners V, L.P.	New York	NY	Sentinel Capital Partners		07/18/2013	3	0	179,953	0	3,922,669	1.750
	Shasta Ventures II, L.P.	Palo Alto	CA	Shasta Ventures		10/25/2007	1	0	75,000	0	300,000	2.500
	Trident V, L.P.	Greenwich	CT	Stone Point Capital LLC		09/22/2010	3	0	49,173	0	1,323,261	0.840
	Trident VI, L.P.	Greenwich	CT	Stone Point Capital LLC		12/20/2013	3	0	(33,245)	0	4,387,305	0.770
	Vestar Capital Partners IV, L.P.	New York	NY	Vestar Capital Partners		12/15/1999	3	0	292	0	5,211	0.180
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	4,216,434	0	29,207,190	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Blackstone Real Estate Partners VIII L.P., a Delaware limited partnership	New York	NY	Blackstone Group		03/27/2015	0	0	984,139	0	13,310,154	0.150
	Miller Global VII, LLC	New York	NY	Miller Global		12/31/2013	0	0	138,562	0	3,052,392	4.150
	Rockbridge Hospitality VI LP	Columbus	OH	Rockbridge Capital, LLC		01/27/2014	0	0	1,940,598	0	2,163,011	3.320
	Tishman Speyer Brazil Fund III, L.P.	New York	NY	Tishman Speyer		11/02/2012	0	0	244,987	0	2,441,929	4.210
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	3,308,287	0	20,967,486	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	GF Capital Private Equity Fund II-A, L.P.	New York	NY	GF Capital		04/09/2014	0	0	952,839	0	7,664,173	5.130
	Riverwood Capital Partners L.P.	Menlo Park	CA	Riverwood Capital Managment		06/29/2010	0	0	89,286	0	405,516	3.080
	Secondary Opportunities Fund III, LP	London	GBR	DB Asset Management		10/20/2014	0	0	595,199	0	3,561,454	0.860
	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital		02/07/2014	0	0	647,500	0	2,866,131	1.710
	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital		02/07/2014	0	0	1,378,000	0	4,797,385	7.110
	Transportation Recovery Fund L.P.	New York	NY	W.L. Ross		08/23/2013	0	0	522,060	0	199,938	4.430
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								0	4,184,884	0	19,494,597	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	Stratford Capital Fund 21	Peabody	MA	Stratford Capital		12/23/2016	0	0	171,419	0	1,960,336	4.197
	Stratford Capital Fund 27	Peabody	MA	Stratford Capital		11/22/2017	0	0	400,373	0	7,659,241	10.000
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	571,792	0	9,619,577	XXX
Any Other Class of Asset - Unaffiliated												
	NC Solar Fund VIII	Charlotte	NC	Double Time Capital		12/07/2016	0	0	44,655	0	113,700	5.760
4299999. Total - Any Other Class of Asset - Unaffiliated								0	44,655	0	113,700	XXX
4499999. Subtotal - Unaffiliated								0	15,388,926	0	89,590,698	XXX
4699999. Totals								0	15,388,926	0	89,590,698	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	MC Credit Fund I LP	New York	NY	Distribution	08/14/2013	04/20/2018	613,441	0	0	0	0	0	0	613,441	613,441	0	0	0	0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							613,441	0	0	0	0	0	0	613,441	613,441	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	American Securities Partners IV, L.P.	New York	NY	Distribution	12/31/2009	06/25/2018	20,993	0	0	0	0	0	0	20,993	20,993	0	0	0	0
	Gilde Buy-out Fund II Parallel C.V.	Utrecht	NLD	Distribution	08/14/2001	05/25/2018	543,995	0	0	0	0	0	0	543,995	543,995	0	0	0	0
	Kelso Investment Associates VIII, L.P.	New York	NY	Distribution	06/21/2007	04/27/2018	111,056	0	0	0	0	0	0	111,056	111,056	0	0	0	0
	Mason Wells Buyout Fund III, LP	Milwaukee	WI	Distribution	03/05/2010	06/21/2018	1,617,586	0	0	0	0	0	0	1,617,586	1,617,586	0	0	0	0
	NB Secondary Opportunities Fund III LP	New York	NY	Distribution	06/21/2013	06/19/2018	247,024	0	0	0	0	0	0	247,024	247,024	0	0	0	0
	Oak Investment Partners X, Limited Partnership	Westport	CT	Distribution	01/18/2001	04/12/2018	85,915	0	0	0	0	0	0	85,915	85,915	0	0	0	0
	OZ Asia Domestic Partners, L.P.	New York	NY	Distribution	03/01/2006	04/16/2018	2,750	0	0	0	0	0	0	2,750	2,750	0	0	0	0
	Sentinel Capital Partners V, L.P.	New York	NY	Distribution	07/18/2013	06/06/2018	482,181	0	0	0	0	0	0	482,181	482,181	0	0	0	0
	Trident V, L.P.	Greenwich	CT	Distribution	09/22/2010	04/13/2018	1,755,892	0	0	0	0	0	0	1,755,892	1,755,892	0	0	0	0
	Trident VI, L.P.	Greenwich	CT	Distribution	12/20/2013	06/05/2018	(33,245)	0	0	0	0	0	0	(33,245)	(33,245)	0	0	0	0
	Warburg Pincus Equity Partners, L.P.	New York	NY	Distribution	06/26/1998	06/25/2018	6,351	0	0	0	0	0	0	6,351	6,351	0	0	0	0
	Fox Paine Capital Fund II, L.P.	Foster City	CA	Liquidation	07/10/2000	06/29/2018	1	0	0	0	0	0	0	1	1	0	0	0	1,471
	Medical Science Partners II, L.P.	Framingham	MA	Liquidation	05/05/1994	04/30/2018	0	0	0	0	0	0	0	0	0	0	0	0	256,953
	One Liberty Fund III, L.P.	Cambridge	MA	Liquidation	06/29/1995	06/29/2018	0	0	0	0	0	0	0	0	0	0	0	0	1,132
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							4,840,500	0	0	0	0	0	0	4,840,500	4,840,500	0	0	0	259,556
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Blackstone Real Estate Debt Strategies II, L.P.	New York	NY	Distribution	04/09/2013	06/05/2018	1,990,704	0	0	0	0	0	0	1,990,704	1,990,704	0	0	0	0
	Blackstone Real Estate Partners V L.P.	New York	NY	Distribution	04/24/2006	06/04/2018	2,130,282	0	0	0	0	0	0	2,130,282	2,130,282	0	0	0	0
	Cerberus Institutional Real Estate Partners III, L.P.	New York	NY	Distribution	04/24/2013	05/10/2018	570,010	0	0	0	0	0	0	570,010	570,010	0	0	0	0
	HighBrook Income Property Fund, LP	New York	NY	Distribution	10/11/2012	06/07/2018	367,091	0	0	0	0	0	0	367,091	367,091	0	0	0	0
	Prime Finance Partners III, LP	San Francisco	CA	Distribution	10/17/2012	04/03/2018	(1,013)	0	0	0	0	0	0	(1,013)	(1,013)	0	0	0	0
	RCG Longview Debt Fund V,L.P.	New York	NY	Distribution	04/08/2013	04/12/2018	699,973	0	0	0	0	0	0	699,973	699,973	0	0	0	0
	Rialto Real Estate Fund II, LP	Miami	FL	Distribution	07/31/2013	04/25/2018	1,860	0	0	0	0	0	0	1,860	1,860	0	0	0	0
	Savanna Real Estate Fund III, L.P.	New York	NY	Distribution	09/05/2013	05/16/2018	142,334	0	0	0	0	0	0	142,334	142,334	0	0	0	0
	Silverpeak Legacy Partners III, L.P.	New York	NY	Distribution	01/01/2010	06/19/2018	11,666	0	0	0	0	0	0	11,666	11,666	0	0	0	0
	Sterling American Property V L.P.	New York	NY	Distribution	01/01/2010	04/19/2018	1,108,369	0	0	0	0	0	0	1,108,369	1,108,369	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							7,021,277	0	0	0	0	0	0	7,021,277	7,021,277	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Cerberus Institutional Partners, L.P. (Series Four)	New York	NY	Distribution	11/09/2006	04/12/2018	991,741	0	0	0	0	0	0	991,741	991,741	0	0	0	0
	Cerberus Institutional Partners, LP (Series Two)	New York	NY	Distribution	10/05/2001	05/31/2018	(1,726)	0	0	0	0	0	0	(1,726)	(1,726)	0	0	0	0
	Enervest Energy Institutional Fund IX, L.P.	Houston	TX	Distribution	10/15/2002	04/30/2018	323,411	0	0	0	0	0	0	323,411	323,411	0	0	0	0
	J.P. Morgan Global Maritime Investment Fund LP	Chicago	IL	Distribution	06/09/2010	06/20/2018	2,202	0	0	0	0	0	0	2,202	2,202	0	0	0	0
	OZ Domestic Partners, L.P.	New York	NY	Distribution	12/31/2009	05/11/2018	10,124	0	0	0	0	0	0	10,124	10,124	0	0	0	0
	Riverwood Capital Partners L.P.	Menlo Park	CA	Distribution	06/29/2010	05/25/2018	1,246,771	0	0	0	0	0	0	1,246,771	1,246,771	0	0	0	0
	Secondary Opportunities Fund III, LP	London	GBR	Distribution	10/20/2014	06/06/2018	362,807	0	0	0	0	0	0	362,807	362,807	0	0	0	0
	Solamere Capital Fund II, LP	Boston	MA	Distribution	02/07/2014	04/12/2018	72,154	0	0	0	0	0	0	72,154	72,154	0	0	0	0
	Solamere Capital Fund II-A, LP	Boston	MA	Distribution	02/07/2014	04/12/2018	65,079	0	0	0	0	0	0	65,079	65,079	0	0	0	0
	StepStone Mezzanine Partners I-A LP	New York	NY	Distribution	12/31/2009	04/09/2018	650,021	0	0	0	0	0	0	650,021	650,021	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
	Avenue Asia Special Situations Fund IV, L.P.	New York	NY	Liquidation	06/21/2006	06/29/2018	87,208	(16,410)	0	0	0	(16,410)	0	70,798	67,871	0	(2,927)	(2,927)	16,410
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							3,809,793	(16,410)	0	0	0	(16,410)	0	3,793,383	3,790,456	0	(2,927)	(2,927)	16,410
4499999. Subtotal - Unaffiliated							16,285,011	(16,410)	0	0	0	(16,410)	0	16,268,601	16,265,674	0	(2,927)	(2,927)	275,966
4699999. Totals							16,285,011	(16,410)	0	0	0	(16,410)	0	16,268,601	16,265,674	0	(2,927)	(2,927)	275,966

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 or Market Indicator (a)
Bonds - U.S. Government									
912828 N4 8	U S TREASURY NOTES 1.750 2020 12		06/29/2018	BAS-MERRILL LYNCH		9,798,080	10,000,000	0	1
912828 QN 3	U S TREASURY NOTES 3.125 2021 05		05/15/2018	J P MORGAN CHASE SECURITIES INC		10,104,330	10,000,000	849	1
38375B SF 0	GNR 2012-H11 BA CMO 2.000 2062 05		06/20/2018	PAR WRITE-UP		37,366	37,366	0	1
38375B RQ 7	GNR 2012-H12 HA CMO 2.000 2062 03		06/20/2018	PAR WRITE-UP		31,715	31,715	0	1
38375B TF 9	GNR 2012-H14 GA 2.000 2062 06		06/20/2018	PAR WRITE-UP		43,151	43,151	0	1
38375B TA 0	GNR 2012-H16 HA 2.000 2062 07		06/20/2018	PAR WRITE-UP		57,293	57,293	0	1
38375B K8 4	GNR 2013-H04 BA CMO 1.650 2063 02		06/20/2018	PAR WRITE-UP		31,200	31,200	0	1
38376R GW 0	GNR 2015-H22 HA 2.550 2065 08		06/20/2018	PAR WRITE-UP		104,345	104,345	0	1
38376R LX 2	GNR 2015-H29 HA 2.500 2065 09		06/20/2018	PAR WRITE-UP		58,888	58,888	0	1
38375U WW 6	GNR 2016-H11 GA 2.000 2066 04		06/20/2018	PAR WRITE-UP		104,443	104,443	0	1
38376R VM 5	GNR 2016-H13 JA 2.000 2066 06		06/20/2018	PAR WRITE-UP		97,653	97,653	0	1
38376R ZJ 8	GNR 2016-H19 FC 2.317 2066 08		06/20/2018	PAR WRITE-UP		60,027	60,027	0	1
38376R YG 5	GNR 2016-H20 FN 2.667 2066 09		06/20/2018	PAR WRITE-UP		116,917	116,917	0	1
38376R G7 5	GNR 2016-H24 DA 2.500 2066 09		06/20/2018	PAR WRITE-UP		128,086	128,086	0	1
38375U J9 2	GNR 2017-H19 MA 2.500 2067 04		06/20/2018	PAR WRITE-UP		124,758	124,758	0	1
38380J GM 4	GNR 2017-185 AC (PROJECT 2.600 2058 03		04/12/2018	CREDIT SUISSE FIRST BOSTON		4,742,187	4,974,594	5,748	1
83162C ZF 3	SBAP 2018-20B 1 3.220 2038 02		04/12/2018	BAS-MERRILL LYNCH		4,970,313	5,000,000	28,175	1
83162C ZJ 5	SBAP 2018-20D 1 3.310 2038 04		04/05/2018	VARIOUS		7,000,000	7,000,000	0	1
0599999.	Total - Bonds - U.S. Government					37,610,753	37,970,436	34,773	XXX
Bonds - U.S. States, Territories and Possessions									
880541 YW 1	TENNESSEE GENERAL OBLIGA 5.000 2035 02		04/19/2018	MORGAN STANLEY		4,537,027	3,815,000	0	1FE
880541 YX 9	TENNESSEE GENERAL OBLIGA 5.000 2036 02		04/18/2018	MORGAN STANLEY		7,391,251	6,215,000	0	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					11,928,278	10,030,000	0	XXX
Bonds - U.S. Political Subdivisions of States									
005158 XB 1	ADA & CANYON COS JT SD # 5.000 2036 09		05/31/2018	PIPER JAFFRAY		4,458,177	3,790,000	0	1FE
005158 XC 9	ADA & CANYON COS JT SD # 5.000 2037 09		05/31/2018	PIPER JAFFRAY		4,697,800	4,000,000	0	1FE
011338 WB 2	ALAMO HEIGHTS ISD GO S20 3.500 2038 02		05/11/2018	PIPER JAFFRAY		5,678,712	5,695,000	11,074	1FE
033161 6Y 1	ANCHORAGE GENERAL OBLIG 5.000 2033 09		06/01/2018	WELLS FARGO SECURITIES		1,206,165	1,015,000	0	1FE
033161 6Z 8	ANCHORAGE GENERAL OBLIG 5.000 2034 09		06/01/2018	WELLS FARGO SECURITIES		1,484,213	1,250,000	0	1FE
033161 7A 2	ANCHORAGE GENERAL OBLIG 5.000 2035 09		06/01/2018	WELLS FARGO SECURITIES		2,366,960	2,000,000	0	1FE
041431 SY 4	ARLINGTON CO GENERAL OBL 5.000 2034 08		06/07/2018	WELLS FARGO SECURITIES		11,010,469	9,205,000	0	1FE
041431 SZ 1	ARLINGTON CO GENERAL OBL 5.000 2035 08		06/07/2018	WELLS FARGO SECURITIES		9,245,821	7,755,000	0	1FE
134141 N4 8	CAMPBELL UNION HIGH SCH 3.500 2039 08		06/20/2018	FIDELITY CAPITAL MARKETS SERVICES		1,039,154	1,050,000	0	1FE
134141 N5 5	CAMPBELL UNION HIGH SCH 3.500 2040 08		06/20/2018	FIDELITY CAPITAL MARKETS SERVICES		1,084,963	1,100,000	0	1FE
144249 AN 9	CAROLINE CO GENERAL OBLI 3.000 2031 02		05/31/2018	JANNEY MONTGOMERY SCOTT INC		1,469,196	1,480,000	0	1FE
144249 AP 4	CAROLINE CO GENERAL OBLI 3.125 2032 02		05/31/2018	JANNEY MONTGOMERY SCOTT INC		1,519,118	1,520,000	0	1FE
144249 AQ 2	CAROLINE CO GENERAL OBLI 3.125 2033 02		05/31/2018	JANNEY MONTGOMERY SCOTT INC		1,553,153	1,565,000	0	1FE
145610 PW 5	CARROLLTON GO LTD REF S2 3.125 2031 08		04/25/2018	RAYMOND JAMES & ASSOC		1,579,099	1,580,000	0	1FE
159429 WQ 8	CHAPEL HILL GENERAL OBLI 2.875 2030 05		04/03/2018	WELLS FARGO SECURITIES		622,156	625,000	0	1
159429 WR 6	CHAPEL HILL GENERAL OBLI 2.875 2031 05		04/03/2018	WELLS FARGO SECURITIES		617,950	625,000	0	1FE
159429 WU 9	CHAPEL HILL GENERAL OBLI 3.125 2034 05		04/03/2018	WELLS FARGO SECURITIES		623,038	625,000	0	1FE
159429 WX 3	CHAPEL HILL GENERAL OBLI 3.250 2037 05		04/03/2018	WELLS FARGO SECURITIES		622,350	625,000	0	1FE
159555 LR 0	CHAPPAQUA CENTRAL SCH DI 3.000 2031 06		05/31/2018	J P MORGAN CHASE SECURITIES INC		1,419,995	1,415,000	0	1FE
165573 P4 2	CHESTER CO GENERAL OBLIG 5.000 2031 07		04/27/2018	PIPER JAFFRAY		588,435	500,000	0	1FE
179093 JJ 9	CLACKAMAS CO SD #12-N CL 5.000 2034 06		04/09/2018	RBC CAPITAL MARKETS		5,853,750	5,000,000	80,556	1FE
18347A JX 0	CLAY CO PUB SCH DIST #53 4.000 2037 03		05/24/2018	GEORGE K BAUM & CO		1,815,818	1,750,000	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 or Market Indicator (a)
18347A JY 8	CLAY CO PUB SCH DIST #53 3.625 2038 03		05/24/2018	GEORGE K BAUM & CO		10,697,003	10,750,000	0	1FE
233087 QH 1	DC EVEREST AREA SCH DIST 3.500 2035 04		05/24/2018	J P MORGAN CHASE SECURITIES INC		4,429,982	4,475,000	0	1FE
233087 QK 4	DC EVEREST AREA SCH DIST 3.625 2037 04		05/24/2018	J P MORGAN CHASE SECURITIES INC		4,790,064	4,800,000	0	1FE
249164 NJ 9	DENVER CITY AND CNTY CO 3.000 2031 08		06/19/2018	MORGAN STANLEY		14,913,035	15,010,000	0	1FE
304243 4K 1	FAIRFIELD GENERAL OBLIGA 3.375 2038 07		06/28/2018	MORGAN STANLEY		892,872	900,000	0	1FE
346843 NA 9	FORT BEND ISD GO REF S20 5.000 2028 08		05/02/2018	PIPER JAFFRAY		2,372,720	2,000,000	0	1
346843 NG 6	FORT BEND ISD GO REF S20 4.000 2034 08		05/02/2018	PIPER JAFFRAY		2,949,144	2,795,000	0	1FE
366155 R3 5	GARLAND ISD GO S2018 (PS 5.000 2033 02		06/21/2018	RBC CAPITAL MARKETS		1,652,308	1,405,000	0	1FE
366155 R5 0	GARLAND ISD GO S2018 (PS 5.000 2035 02		06/21/2018	RBC CAPITAL MARKETS		1,652,465	1,415,000	0	1FE
366155 R7 6	GARLAND ISD GO S2018 (PS 5.000 2037 02		06/21/2018	RBC CAPITAL MARKETS		3,042,030	2,615,000	0	1FE
379699 3N 9	GLOUCESTER CO GEN OBLIG 3.000 2031 04		05/02/2018	MORGAN STANLEY		1,306,382	1,350,000	0	1FE
379699 3P 4	GLOUCESTER CO GEN OBLIG 3.000 2032 04		05/02/2018	MORGAN STANLEY		1,339,926	1,400,000	0	1FE
379699 3Q 2	GLOUCESTER CO GEN OBLIG 3.250 2033 04		05/02/2018	MORGAN STANLEY		1,409,835	1,450,000	0	1FE
409558 4W 0	HAMPTON GENERAL OBLIGATI 3.250 2035 09		06/22/2018	PIPER JAFFRAY		2,854,630	2,915,000	0	1FE
415365 HN 8	HARRISON CENTRAL SCHOOL 3.375 2039 03		03/28/2018	ROBERT W BAIRD & CO		0	0	313	1FE
426056 Q7 5	HENRICO CO GENERAL OBLIG 3.250 2038 08		06/27/2018	CITIGROUP GLOBAL MARKETS		4,850,457	4,965,000	0	1FE
44256P RZ 8	HOWARD CO GENERAL OBLIGA 3.375 2037 02		04/04/2018	CITIGROUP GLOBAL MARKETS		9,114,584	9,210,000	0	1FE
447819 GT 4	HURST EULESS BEDFORD ISD 4.000 2033 08		06/28/2018	RAYMOND JAMES & ASSOC		1,920,402	1,790,000	0	1FE
486063 XL 9	KATY ISD GO S2018 (PSF) 4.000 2037 02		05/23/2018	CITIGROUP GLOBAL MARKETS		6,202,192	5,955,000	0	1FE
494656 T8 4	KING & SNOHOMISH CO SD # 5.000 2035 12		06/28/2018	PIPER JAFFRAY		18,078,641	15,455,000	0	1FE
495224 4L 8	KING CO SD #411 ISSAQUAH 5.000 2032 12		06/14/2018	PIPER JAFFRAY		11,774,900	10,000,000	0	1FE
495098 ZX 6	KING CO SD#405 BELLEVUE 4.000 2036 12		04/18/2018	J P MORGAN CHASE SECURITIES INC		6,680,790	6,280,000	0	1FE
495098 ZY 4	KING CO SD#405 BELLEVUE 4.000 2037 12		04/18/2018	J P MORGAN CHASE SECURITIES INC		6,930,158	6,530,000	0	1FE
498531 MJ 8	KLEIN ISD GENERAL OBLIGA 4.000 2034 08		06/28/2018	CITIGROUP GLOBAL MARKETS		908,677	855,000	0	1FE
506030 BD 6	LAFAYETTE ELEM SCH DIST 3.375 2034 08		05/16/2018	MORGAN STANLEY		1,077,959	1,080,000	0	1FE
562785 MA 0	MANHATTAN BEACH USD GO S 4.000 2036 09		04/05/2018	STIFEL NICOLAUS & CO INC		1,070,660	1,000,000	0	1FE
562785 MV 4	MANHATTAN BEACH USD GO S 4.000 2033 09		04/05/2018	STIFEL NICOLAUS & CO INC		1,069,030	985,000	0	1FE
591852 K3 1	MET COUNCIL MPS-ST PAUL 3.375 2034 03		04/26/2018	RBC CAPITAL MARKETS		6,695,253	6,765,000	0	1FE
591852 K4 9	MET COUNCIL MPS-ST PAUL 3.500 2035 03		04/26/2018	RBC CAPITAL MARKETS		6,405,000	6,405,000	0	1FE
613681 5S 0	MONTGOMERGY CO GEN OBLIG 5.000 2029 03		05/02/2018	WELLS FARGO SECURITIES		477,248	400,000	0	1FE
613681 5T 8	MONTGOMERGY CO GEN OBLIG 5.000 2030 03		05/02/2018	WELLS FARGO SECURITIES		475,740	400,000	0	1FE
627636 VR 1	MUSKEGO GENERAL OBLIGATI 3.375 2036 06		06/27/2018	HUTCHINSON SHOCKEY ERLEY & CO		1,984,754	2,045,000	0	1FE
627636 VT 7	MUSKEGO GENERAL OBLIGATI 4.000 2038 06		06/27/2018	HUTCHINSON SHOCKEY ERLEY & CO		3,502,157	3,365,000	0	1FE
66702R TU 6	NORTHSIDE ISD GO REF S20 3.450 2037 08		05/09/2018	CITIGROUP GLOBAL MARKETS		200,000	200,000	0	1FE
66702R TV 4	NORTHSIDE ISD GO REF S20 3.500 2038 08		05/09/2018	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	0	1FE
678519 XQ 7	OKLAHOMA CITY GEN OBLIG 4.000 2038 03		03/28/2018	CITIGROUP GLOBAL MARKETS		0	0	33,427	1FE
697379 WY 7	PALO ALTO USD GENERAL OB 3.375 2038 08		05/22/2018	MORGAN STANLEY		3,939,400	4,000,000	0	1FE
734260 5M 0	PORT HOUSTON AUTH GO REF 5.000 2034 10		06/20/2018	J P MORGAN CHASE SECURITIES INC		3,475,230	3,000,000	0	1FE
737050 M5 0	PORTSMOUTH GENERAL OBLIG 3.375 2038 06		06/06/2018	MORGAN STANLEY		517,104	525,000	0	1FE
751622 PX 3	RAMSEY CO GENERAL OBLIGA 3.000 2031 02		05/08/2018	J P MORGAN CHASE SECURITIES INC		394,577	395,000	0	1FE
798189 NU 6	SAN JOSE EVERGREEN CCD G 3.250 2033 09		05/16/2018	PIPER JAFFRAY		1,534,676	1,555,000	0	1FE
798189 NX 0	SAN JOSE EVERGREEN CCD G 4.000 2036 09		05/16/2018	PIPER JAFFRAY		3,098,113	2,940,000	0	1FE
798189 NZ 5	SAN JOSE EVERGREEN CCD G 4.000 2038 09		05/16/2018	PIPER JAFFRAY		3,570,306	3,400,000	0	1FE
802385 QL 1	SANTA MONICA CCD GO S201 4.000 2033 08		04/05/2018	RBC CAPITAL MARKETS		542,565	500,000	0	1FE
802385 QR 8	SANTA MONICA CCD GO S201 4.000 2038 08		04/05/2018	RBC CAPITAL MARKETS		2,114,020	2,000,000	0	1FE
802385 QS 6	SANTA MONICA CCD GO S201 4.000 2039 08		04/05/2018	RBC CAPITAL MARKETS		3,165,617	3,005,000	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 or Market Indicator (a)
848780 SX 1	SPOKANE CO SD #354 MEAD 5.000 2034 12		05/03/2018	DA DAVIDSON		1,160,360	1,000,000	0	1FE
848780 SY 9	SPOKANE CO SD #354 MEAD 5.000 2035 12		05/03/2018	DA DAVIDSON		5,779,400	5,000,000	0	1FE
848797 QN 9	SPOKANE CO SD #356 CENTR 4.000 2037 12		04/25/2018	DA DAVIDSON		9,444,195	9,035,000	0	1FE
849476 SM 9	SPRING BRANCH ISD GO REF 4.000 2037 02		05/16/2018	RAYMOND JAMES & ASSOC		3,354,752	3,200,000	0	1FE
849476 SN 7	SPRING BRANCH ISD GO REF 5.000 2038 02		05/16/2018	RAYMOND JAMES & ASSOC		3,834,343	3,350,000	0	1FE
791400 XM 1	ST LOUIS CNTY PATTONVILL 4.000 2033 03		06/13/2018	STIFEL NICOLAUS & CO INC		689,202	650,000	0	1FE
791400 XS 8	ST LOUIS CNTY PATTONVILL 5.000 2038 03		06/13/2018	STIFEL NICOLAUS & CO INC		1,133,960	1,000,000	0	1FE
879709 6F 5	TEMPE GENERAL OBLIGATION 5.000 2035 07		05/23/2018	RBC CAPITAL MARKETS		1,552,171	1,325,000	0	1FE
879709 6G 3	TEMPE GENERAL OBLIGATION 5.000 2036 07		05/23/2018	RBC CAPITAL MARKETS		1,636,068	1,400,000	0	1FE
937777 AU 4	WASHINGTON CO GENERAL OB 3.375 2037 07		05/08/2018	FTN FINANCIAL		980,164	985,000	0	1FE
937777 AV 2	WASHINGTON CO GENERAL OB 3.375 2038 07		05/08/2018	FTN FINANCIAL		1,011,871	1,020,000	0	1FE
973024 R2 0	WINCHESTER GENERAL OBLIG 3.250 2032 06		06/12/2018	CITIGROUP GLOBAL MARKETS		913,966	915,000	0	1FE
973024 R5 3	WINCHESTER GENERAL OBLIG 3.375 2035 06		06/12/2018	CITIGROUP GLOBAL MARKETS		752,712	760,000	0	1FE
973024 R8 7	WINCHESTER GENERAL OBLIG 3.500 2038 06		06/12/2018	CITIGROUP GLOBAL MARKETS		832,826	840,000	0	1FE
982271 SF 6	WRIGHT CO GENERAL OBLIGA 3.250 2038 12		05/08/2018	MORGAN STANLEY		2,895,768	3,005,000	0	1FE
982271 SG 4	WRIGHT CO GENERAL OBLIGA 3.500 2039 12		05/08/2018	MORGAN STANLEY		3,090,669	3,100,000	0	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					270,691,525	254,040,000	125,369	XXX
Bonds - U.S. Special Revenue and Special Assessment									
101029 VK 9	BOSTON WATER & SEWER COM 3.250 2038 11		05/16/2018	ROBERT W BAIRD & CO		3,787,560	4,000,000	0	1FE
10146H LW 4	BOULDER CO WATER & SEWER 3.125 2033 12		05/16/2018	BAS-MERRILL LYNCH		2,152,292	2,180,000	0	1FE
10146H LX 2	BOULDER CO WATER & SEWER 3.250 2034 12		05/16/2018	BAS-MERRILL LYNCH		2,233,618	2,245,000	0	1FE
10146H LY 0	BOULDER CO WATER & SEWER 3.250 2035 12		05/16/2018	BAS-MERRILL LYNCH		2,292,508	2,320,000	0	1FE
161045 NZ 8	CHARLOTTE WATER & SEWER 4.000 2037 07		04/13/2018	WELLS FARGO SECURITIES		4,279,640	4,000,000	0	1FE
161045 PA 1	CHARLOTTE WATER & SEWER 4.000 2038 07		04/13/2018	WELLS FARGO SECURITIES		5,340,600	5,000,000	0	1FE
196632 Q7 1	COLORADO SPRINGS UTILITI 5.000 2037 11		06/27/2018	J P MORGAN CHASE SECURITIES INC		1,171,880	1,000,000	0	1FE
198504 YU 0	COLUMBIA WTRWKS & SWR SY 4.000 2039 02		06/06/2018	PNC CAPITAL MARKETS		3,628,631	3,435,000	0	1FE
198504 YV 8	COLUMBIA WTRWKS & SWR SY 4.000 2040 02		06/06/2018	PNC CAPITAL MARKETS		3,770,517	3,575,000	0	1FE
20775Y DM 5	CONNECTICUT REVOLVING GR 5.000 2033 05		04/19/2018	J P MORGAN CHASE SECURITIES INC		6,006,409	5,130,000	122,550	1FE
353204 AT 7	FRANKLIN CO SALES TAX RE 5.000 2036 06		05/24/2018	BAS-MERRILL LYNCH		3,693,249	3,150,000	0	1FE
353204 AU 4	FRANKLIN CO SALES TAX RE 5.000 2037 06		05/24/2018	BAS-MERRILL LYNCH		3,819,123	3,260,000	0	1FE
426170 PG 5	HENRICO CO WTR & SWR S20 3.250 2035 05		04/24/2018	WELLS FARGO SECURITIES		3,445,049	3,490,000	0	1FE
426170 PH 3	HENRICO CO WTR & SWR S20 3.375 2036 05		04/24/2018	WELLS FARGO SECURITIES		3,597,718	3,605,000	0	1FE
426170 PJ 9	HENRICO CO WTR & SWR S20 3.375 2037 05		04/24/2018	WELLS FARGO SECURITIES		3,691,401	3,725,000	0	1FE
426170 PK 6	HENRICO CO WTR & SWR S20 3.375 2038 05		04/24/2018	WELLS FARGO SECURITIES		3,792,096	3,850,000	0	1FE
426170 PL 4	HENRICO CO WTR & SWR S20 3.500 2039 05		04/24/2018	WELLS FARGO SECURITIES		3,968,219	3,980,000	0	1FE
426170 PM 2	HENRICO CO WTR & SWR S20 3.500 2040 05		04/25/2018	WELLS FARGO SECURITIES		2,748,090	2,820,000	0	1FE
426170 PN 0	HENRICO CO WTR & SWR S20 3.500 2041 05		04/25/2018	WELLS FARGO SECURITIES		4,127,283	4,265,000	0	1FE
462297 FW 7	IOWA CENTRAL COMMUNITY C 3.250 2032 06		06/13/2018	J P MORGAN CHASE SECURITIES INC		922,593	935,000	0	1FE
462297 FZ 0	IOWA CENTRAL COMMUNITY C 3.500 2035 06		06/13/2018	J P MORGAN CHASE SECURITIES INC		1,024,768	1,030,000	0	1FE
462297 GC 0	IOWA CENTRAL COMMUNITY C 3.625 2038 06		06/13/2018	J P MORGAN CHASE SECURITIES INC		1,135,964	1,140,000	0	1FE
534272 K2 4	LINCOLN ELECTRIC SYSTEM 5.000 2031 09		06/06/2018	BAS-MERRILL LYNCH		2,346,800	2,000,000	0	1FE
534272 K3 2	LINCOLN ELECTRIC SYSTEM 5.000 2032 09		06/06/2018	BAS-MERRILL LYNCH		3,512,640	3,000,000	0	1FE
534272 K4 0	LINCOLN ELECTRIC SYSTEM 5.000 2033 09		06/06/2018	BAS-MERRILL LYNCH		2,336,720	2,000,000	0	1FE
56045R B8 1	MAINE MUNI BOND BANK S20 5.000 2037 11		04/25/2018	WELLS FARGO SECURITIES		812,378	700,000	0	1FE
576051 PM 2	MASSACHUSETTS WATER RES 4.000 2036 08		05/01/2018	PIPER JAFFRAY		5,893,631	5,640,000	57,653	1FE
641480 JY 5	NEVADA HIGHWAY IMPT REV 3.500 2036 12		05/15/2018	BAS-MERRILL LYNCH		13,394,111	13,485,000	0	1FE

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64465P 4W 5	NEW HAMPSHIRE MUN BOND B 3.625 2036 08		05/23/2018	BAS-MERRILL LYNCH		1,319,076	1,320,000	0	1FE
64465P 4X 3	NEW HAMPSHIRE MUN BOND B 3.625 2037 08		05/23/2018	BAS-MERRILL LYNCH		2,663,384	2,680,000	0	1FE
64580C AN 7	NEW JERSEY ENVR INFRA TR 3.000 2031 09		05/08/2018	MORGAN STANLEY		876,354	885,000	0	1FE
64580C AP 2	NEW JERSEY ENVR INFRA TR 3.125 2032 09		05/08/2018	MORGAN STANLEY		910,269	915,000	0	1FE
64580C AQ 0	NEW JERSEY ENVR INFRA TR 3.125 2033 09		05/08/2018	MORGAN STANLEY		927,019	940,000	0	1FE
64580C AR 8	NEW JERSEY ENVR INFRA TR 3.250 2034 09		05/08/2018	MORGAN STANLEY		967,649	975,000	0	1FE
64580C AV 9	NEW JERSEY ENVR INFRA TR 3.375 2038 09		05/08/2018	MORGAN STANLEY		449,381	455,000	0	1FE
64990C QE 4	NY DORM AUTH REV (COLUMB 5.000 2047 10		04/13/2018	PIPER JAFFRAY		2,405,837	1,815,000	4,033	1FE
64990C 6P 1	NY DORM AUTH REV (COLUMB 5.000 2048 10		05/23/2018	GOLDMAN SACHS & CO		19,672,500	15,000,000	18,750	1FE
64990C 6Q 9	NY DORM AUTH REV (COLUMB 5.000 2038 10		05/02/2018	GOLDMAN SACHS & CO		17,575,050	15,000,000	0	1FE
874461 KM 7	TALLAHASSEE CONS UTIL SY 5.000 2036 10		05/23/2018	LOOP CAPITAL MARKETS		1,781,231	1,575,000	0	1FE
874461 KN 5	TALLAHASSEE CONS UTIL SY 5.000 2037 10		05/23/2018	LOOP CAPITAL MARKETS		3,726,222	3,305,000	0	1FE
874461 KP 0	TALLAHASSEE CONS UTIL SY 5.000 2038 10		05/23/2018	LOOP CAPITAL MARKETS		2,753,192	2,445,000	0	1FE
882854 E3 2	TEXAS WATER DEV BOARD RE 4.000 2036 08		04/25/2018	RBC CAPITAL MARKETS		1,567,275	1,500,000	167	1FE
882854 E4 0	TEXAS WATER DEV BOARD RE 5.000 2037 08		04/12/2018	RBC CAPITAL MARKETS		11,997,626	10,290,000	0	1FE
882854 E5 7	TEXAS WATER DEV BOARD RE 5.000 2038 08		04/12/2018	RBC CAPITAL MARKETS		11,641,800	10,000,000	0	1FE
897825 HG 3	TRUCKEE MEADOWS WTR AUTH 5.000 2035 07		04/26/2018	RBC CAPITAL MARKETS		1,736,145	1,500,000	0	1FE
897825 HH 1	TRUCKEE MEADOWS WTR AUTH 5.000 2036 07		04/26/2018	RBC CAPITAL MARKETS		2,099,698	1,820,000	0	1FE
897825 HJ 7	TRUCKEE MEADOWS WTR AUTH 5.000 2037 07		04/26/2018	RBC CAPITAL MARKETS		4,021,570	3,500,000	0	1FE
897825 HK 4	TRUCKEE MEADOWS WTR AUTH 5.000 2038 07		04/26/2018	RBC CAPITAL MARKETS		5,158,035	4,500,000	0	1FE
897825 HL 2	TRUCKEE MEADOWS WTR AUTH 5.000 2039 07		04/26/2018	RBC CAPITAL MARKETS		4,148,378	3,625,000	0	1FE
92817T JF 4	VIRGINIA PUBLIC SCH AUTH 3.375 2036 03		05/09/2018	CITIGROUP GLOBAL MARKETS		5,775,587	5,795,000	0	1FE
92818H LC 3	VIRGINIA PUBLIC SCH AUTH 3.375 2033 08		05/02/2018	CITIGROUP GLOBAL MARKETS		3,987,486	3,990,000	0	1FE
92818H LD 1	VIRGINIA PUBLIC SCH AUTH 3.375 2034 08		05/02/2018	CITIGROUP GLOBAL MARKETS		3,308,971	3,340,000	0	1FE
92818H LH 2	VIRGINIA PUBLIC SCH AUTH 3.500 2038 08		05/02/2018	CITIGROUP GLOBAL MARKETS		3,729,954	3,795,000	0	1FE
35563P DD 8	SCRT 2017-4 HT 2.500 2057 06		06/25/2018	PAR WRITE-UP		23,449	23,449	0	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					214,148,622	195,948,449	203,153	XXX
Bonds - Industrial and Miscellaneous									
00037B AF 9	ABB FINANCE USA 3.800 2028 04	C	05/25/2018	TD SECURITIES		4,045,560	4,000,000	24,067	1FE
002824 BF 6	ABBOTT LABORATORIES 3.750 2026 11		04/10/2018	J P MORGAN CHASE SECURITIES INC		2,995,950	3,000,000	41,250	2FE
00507V AK 5	ACTIVISION BLIZZARD 3.400 2026 09		04/16/2018	BARCLAYS CAPITAL INC		967,210	1,000,000	3,117	2FE
00790X AA 9	ADVANCED DISPOSAL SERVIC 5.625 2024 11		03/29/2018	BAS-MERRILL LYNCH		0	0	26,091	4FE
00108W AG 5	AEP TEXAS INC (144A) 3.950 2028 06		05/16/2018	MORGAN STANLEY		2,394,769	2,410,000	264	2FE
009158 AV 8	AIR PRODUCTS & CHEMICALS 3.350 2024 07		04/12/2018	MIZUHO INTERNATIONAL PLC		2,139,931	2,122,000	15,007	1FE
02343U AB 1	AMCOR FINANCE USA INC (1 4.500 2028 05	C	05/07/2018	CITIGROUP GLOBAL MARKETS		3,992,360	4,000,000	0	2FE
02361D AS 9	AMEREN ILLINOIS 3.800 2028 05		05/14/2018	J P MORGAN CHASE SECURITIES INC		3,996,400	4,000,000	0	1FE
03028P H@ 8	AMERICAN TRANSMISSION CO 3.700 2028 07		04/19/2018	WELLS FARGO SECURITIES		5,000,000	5,000,000	0	1Z
03040W AK 1	AMERICAN WATER CAPITAL C 3.850 2024 03		04/11/2018	DEUTSCHE BANC		1,489,353	1,450,000	6,513	1FE
032654 AN 5	ANALOG DEVICES 3.500 2026 12		04/10/2018	MORGAN STANLEY		972,420	1,000,000	12,347	2FE
045054 AD 5	ASHTEAD CAPITAL (144A) 4.125 2025 08	C	06/29/2018	GOLDMAN SACHS & CO		937,500	1,000,000	0	3FE
045054 AF 0	ASHTEAD CAPITAL (144A) 4.375 2027 08	C	05/17/2018	VARIOUS		2,817,500	3,000,000	27,222	3FE
00206R EM 0	AT&T INC 3.900 2027 08		04/25/2018	VARIOUS		14,109,302	13,960,000	109,646	2FE
05348E BC 2	AVALONBAY COMMUNITIES 3.200 2028 01		05/04/2018	UBS AG		1,877,560	2,000,000	20,089	1FE
05453G AA 3	AXALTA COATING SYSTEMS (4.875 2024 08		06/29/2018	BARCLAYS CAPITAL INC		2,980,260	3,000,000	0	4FE
058498 AV 8	BALL CORP 4.875 2026 03		05/24/2018	VARIOUS		1,996,750	2,000,000	14,896	3FE
07274N AL 7	BAYER US FINANCE II LLC 4.375 2028 12	C	06/18/2018	J P MORGAN CHASE SECURITIES INC		4,963,550	5,000,000	0	2FE
05531F BE 2	BB&T CORP 3.700 2025 06		05/31/2018	MORGAN STANLEY		3,991,920	4,000,000	0	1FE

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09628U AA 4	BLUELINE RENTAL CORP (14 9.250 2024 03		05/01/2018	GOLDMAN SACHS & CO		1,062,500	1,000,000	12,333	5FE
05565E AW 5	BMW US CAPITAL LLC (144A 3.450 2023 04	C	04/05/2018	CITIGROUP GLOBAL MARKETS		999,270	1,000,000	0	1FE
097023 BU 8	BOEING CO 2.800 2027 03		05/15/2018	MORGAN STANLEY		2,796,750	3,000,000	17,733	1FE
099500 AA 8	BOOZ ALLEN HAMILTON INC 5.125 2025 05		06/05/2018	BAS-MERRILL LYNCH		2,746,275	2,790,000	14,299	4FE
103304 BN 0	BOYD GAMING CORP (144A) 6.000 2026 08		06/29/2018	VARIOUS		2,997,500	3,000,000	333	4FE
115637 AS 9	BROWN-FORMAN 3.500 2025 04		04/09/2018	BAS-MERRILL LYNCH		2,011,880	2,000,000	2,917	1FE
12189L BA 8	BURLINGTON NORTHERN SANT 3.250 2027 06		04/23/2018	VARIOUS		3,980,732	4,100,000	48,118	1FE
05605H AA 8	BWX TECHNOLOGIES INC (14 5.375 2026 07		06/29/2018	VARIOUS		6,533,200	6,500,000	0	3FE
12508E AG 6	CDK GLOBAL INC 5.875 2026 06		06/04/2018	J P MORGAN CHASE SECURITIES INC		250,000	250,000	0	3FE
15189W AK 6	CENTERPOINT ENERGY RESOU 3.550 2023 04		04/16/2018	MUFG SECURITIES AMERICAS INC		1,000,750	1,000,000	1,972	2FE
15189W AL 4	CENTERPOINT ENERGY RESOU 4.000 2028 04		05/23/2018	CITIGROUP GLOBAL MARKETS		3,379,655	3,450,000	21,850	2FE
153527 AM 8	CENTRAL GARDEN & PET CO 5.125 2028 02		04/06/2018	JEFFERIES & CO INC		807,500	850,000	14,037	4FE
12541W AA 8	CH ROBINSON WORLDWIDE 4.200 2028 04		05/03/2018	VARIOUS		3,961,120	4,000,000	6,067	2FE
159864 AC 1	CHARLES RIVER LABORATORI 5.500 2026 04		05/18/2018	VARIOUS		4,827,469	4,765,000	29,986	4FE
161175 BJ 2	CHARTER COMM OPT 3.750 2028 02		04/09/2018	BAS-MERRILL LYNCH		923,900	1,000,000	5,833	2FE
161175 BQ 6	CHARTER COMM OPT 4.500 2024 02		06/29/2018	MORGAN STANLEY		2,003,340	2,000,000	0	2FE
166764 BL 3	CHEVRON CORP 2.954 2026 05		06/04/2018	RBC CAPITAL MARKETS		5,735,400	6,000,000	9,847	1FE
166764 BT 6	CHEVRON CORP 2.895 2024 03		05/02/2018	J P MORGAN CHASE SECURITIES INC		2,921,010	3,000,000	14,716	1FE
171798 AC 5	CIMAREX ENERGY 4.375 2024 06		04/18/2018	J P MORGAN CHASE SECURITIES INC		1,024,370	1,000,000	16,892	2FE
172967 LW 9	CITIGROUP INC 4.075 2029 04		04/16/2018	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000	0	2FE
172967 LZ 2	CITIGROUP INC 4.044 2024 06		05/15/2018	CITIGROUP GLOBAL MARKETS		3,000,000	3,000,000	0	2FE
189054 AU 3	CLOROX CO 3.500 2024 12		04/05/2018	MIZUHO INTERNATIONAL PLC		1,006,650	1,000,000	11,083	2FE
189054 AW 9	CLOROX CO 3.900 2028 05		05/07/2018	CITIGROUP GLOBAL MARKETS		4,990,950	5,000,000	0	2FE
191216 BS 8	COCA-COLA CO 2.875 2025 10		05/01/2018	CITIGROUP GLOBAL MARKETS		1,909,160	2,000,000	958	1FE
19123M AA 1	COCA-COLA ENTERPRISES 3.500 2020 09		04/12/2018	EXCHANGED		1,006,930	1,000,000	0	2FE
19123M AB 9	COCA-COLA ENTERPRISES 3.250 2021 08		04/12/2018	EXCHANGED		994,750	1,000,000	0	2FE
201723 AL 7	COMMERCIAL METALS CO 5.375 2027 07		06/08/2018	CITIGROUP GLOBAL MARKETS		2,015,750	2,100,000	42,806	3FE
201723 AM 5	COMMERCIAL METALS CO (14 5.750 2026 04		06/21/2018	VARIOUS		2,400,763	2,420,000	10,194	3FE
205887 BR 2	CONAGRA FOODS 3.200 2023 01		04/04/2018	MUFG SECURITIES AMERICAS INC		1,426,460	1,441,000	9,094	2FE
20605P AK 7	CONCHO RESOURCES INC 4.300 2028 08		06/14/2018	BAS-MERRILL LYNCH		1,993,200	2,000,000	0	2FE
207597 EJ 0	CONNECTICUT LIGHT AND PO 3.200 2027 03		05/30/2018	KEYBANC CAPITAL MARK		4,854,350	5,000,000	33,778	1FE
209111 FP 3	CONSOLIDATED EDISON CO O 3.800 2028 05		05/08/2018	WELLS FARGO SECURITIES		3,001,980	3,000,000	0	1FE
233851 DL 5	DAIMLER FINANCE NA LLC (3.700 2023 05	C	04/30/2018	GOLDMAN SACHS & CO		2,994,300	3,000,000	0	1FE
235851 AQ 5	DANAHER CORP 3.350 2025 09		06/04/2018	AMHERST PIERPONT SEC		1,243,517	1,255,000	9,460	1FE
251526 BU 2	DEUTSCHE BANK NY 2.950 2020 08	C	06/01/2018	EXCHANGED		1,953,600	2,000,000	16,553	2FE
25470D AZ 2	DISCOVERY COMMUNICATIONS 3.500 2022 06		04/03/2018	EXCHANGED		988,530	1,000,000	10,500	2FE
25470D BB 4	DISCOVERY COMMUNICATIONS 3.900 2024 11		04/03/2018	EXCHANGED		2,011,560	2,000,000	29,900	2FE
25470D BD 0	DISCOVERY COMMUNICATIONS 3.950 2025 06		04/03/2018	EXCHANGED		1,748,366	1,760,000	20,856	2FE
25470X AB 1	DISH DBS CORP 7.875 2019 09		05/09/2018	GOLDMAN SACHS & CO		2,075,000	2,000,000	30,625	4FE
256746 AF 5	DOLLAR TREE 3.700 2023 05		04/09/2018	VARIOUS		4,009,430	4,000,000	0	2FE
256746 AG 3	DOLLAR TREE 4.000 2025 05		04/05/2018	WELLS FARGO SECURITIES		1,997,980	2,000,000	0	2FE
256746 AH 1	DOLLAR TREE 4.200 2028 05		04/05/2018	J P MORGAN CHASE SECURITIES INC		997,360	1,000,000	0	2FE
260003 AM 0	DOVER CORP 3.150 2025 11		04/24/2018	J P MORGAN CHASE SECURITIES INC		2,894,400	3,000,000	42,263	2FE
26444H AC 5	DUKE ENERGY FLORIDA 3.200 2027 01		04/16/2018	WELLS FARGO SECURITIES		974,590	1,000,000	8,267	1FE
26441Y AY 3	DUKE REALTY LP 3.750 2024 12		05/30/2018	U S BANCORP		2,161,247	2,176,000	0	2FE
26441Y AZ 0	DUKE REALTY LP 3.250 2026 06		04/17/2018	U S BANCORP		952,570	1,000,000	9,840	2FE

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277432 AR 1	EASTMAN CHEMICAL 3.800 2025 03		06/28/2018	VARIOUS		10,136,763	10,180,000	7,758	2FE
278865 AV 2	ECOLAB INC 2.700 2026 11		05/04/2018	MIZUHO INTERNATIONAL PLC		1,846,720	2,000,000	1,050	1FE
28176E AD 0	EDWARDS LIFESCIENCES COR 4.300 2028 06		06/06/2018	BAS-MERRILL LYNCH		3,990,680	4,000,000	0	2FE
28470R AF 9	ELDORADO RESORTS INC 6.000 2025 04		04/16/2018	CITIGROUP GLOBAL MARKETS		1,015,000	1,000,000	2,833	4FE
532457 BH 0	ELI LILLY 2.750 2025 06		04/25/2018	CREDIT SUISSE FIRST BOSTON		1,907,300	2,000,000	22,306	1FE
292480 AL 4	ENABLE MIDSTREAM PARTNER 4.950 2028 05		05/07/2018	BAS-MERRILL LYNCH		1,983,940	2,000,000	0	2FE
29362U AB 0	ENTEGRIS INC (144A) 4.625 2026 02		05/02/2018	GOLDMAN SACHS & CO		962,500	1,000,000	10,149	3FE
29364D AU 4	ENTERGY ARKANSAS 3.500 2026 04		04/05/2018	J P MORGAN CHASE SECURITIES INC		2,992,530	3,000,000	2,333	1FE
29364D AV 2	ENTERGY ARKANSAS 4.000 2028 06		05/08/2018	BARCLAYS CAPITAL INC		2,997,960	3,000,000	0	1FE
29379V BL 6	ENTERPRISE PRODUCTS 3.950 2027 02		04/24/2018	VARIOUS		3,993,920	4,000,000	30,283	2FE
26875P AP 6	EOG RESOURCES INC 4.150 2026 01		04/02/2018	UBS AG		1,699,831	1,643,000	14,963	2FE
26885B AD 2	EQT MIDSTREAM PARTNERS L 4.750 2023 07		06/20/2018	DEUTSCHE BANC		4,988,050	5,000,000	0	3FE
294429 AN 5	EQUIFAX INC 3.950 2023 06		06/01/2018	VARIOUS		2,985,460	3,000,000	2,194	2FE
26884A BG 7	ERP OPERATING LP 3.250 2027 08		05/30/2018	SUNTRUST		4,393,828	4,600,000	49,833	1FE
30231G AT 9	EXXON MOBIL CORP 3.043 2026 03		05/29/2018	VARIOUS		6,830,580	7,000,000	44,969	1FE
303250 AE 4	FAIR ISAAC (144A) 5.250 2026 05		06/28/2018	VARIOUS		8,496,306	8,431,000	20,515	3FE
31620M AY 2	FIDELITY NATIONAL INFORM 4.250 2028 05		05/15/2018	BAS-MERRILL LYNCH		1,984,560	2,000,000	236	2FE
33767D AA 3	FIRSTCASH INC (144A) 5.375 2024 06		06/15/2018	VARIOUS		2,010,000	2,000,000	2,688	3FE
337738 AP 3	FISERV INC 3.850 2025 06		04/02/2018	U S BANCORP		1,012,360	1,000,000	13,154	2FE
341081 FK 8	FLORIDA POWER & LIGHT 3.250 2024 06		05/03/2018	WELLS FARGO SECURITIES		2,796,242	2,811,000	39,588	1FE
341081 FM 4	FLORIDA POWER & LIGHT 3.125 2025 12		05/23/2018	ROBERT W BAIRD & CO		1,950,800	2,000,000	30,208	1FE
345397 ZB 2	FORD MOTOR CREDIT 4.140 2023 02		04/30/2018	GOLDMAN SACHS & CO		2,000,000	2,000,000	0	2FE
34959J AG 3	FORTIVE CORPORATION 3.150 2026 06		04/12/2018	J P MORGAN CHASE SECURITIES INC		956,410	1,000,000	29,313	2FE
34964C AA 4	FORTUNE BRANDS HOME & SE 4.000 2025 06		06/12/2018	VARIOUS		7,068,640	7,000,000	113,889	2FE
35671D AU 9	FREEPORT MCMORAN C&G 3.550 2022 03		05/23/2018	RBC CAPITAL MARKETS		970,000	1,000,000	8,283	3FE
35802X AJ 2	FRESENIUS MED (144A) 4.750 2024 10	C	03/28/2018	BAS-MERRILL LYNCH		0	0	23,753	2FE
361448 BC 6	GATX CORP 4.550 2028 11		05/03/2018	CITIGROUP GLOBAL MARKETS		3,000,000	3,000,000	0	2FE
369550 AZ 1	GENERAL DYNAMICS CORP 2.625 2027 11		04/23/2018	J P MORGAN CHASE SECURITIES INC		3,683,900	4,000,000	64,021	1FE
369550 BC 1	GENERAL DYNAMICS CORP 3.750 2028 05		05/09/2018	VARIOUS		6,980,860	7,000,000	0	1FE
370334 CG 7	GENERAL MILLS INC 4.200 2028 04		04/04/2018	VARIOUS		2,002,790	2,000,000	0	2FE
37331N AH 4	GEORGIA-PACIFIC CORP (14 3.600 2025 03		05/18/2018	VARIOUS		2,709,891	2,742,000	22,210	1FE
377372 AN 7	GLAXOSMITHKLINE 3.875 2028 05	C	05/11/2018	J P MORGAN CHASE SECURITIES INC		4,027,080	4,000,000	0	1FE
361841 AJ 8	GLP CAP/FIN II 5.250 2025 06		05/07/2018	WELLS FARGO SECURITIES		1,000,000	1,000,000	0	3FE
361841 AK 5	GLP CAP/FIN II 5.750 2028 06		05/07/2018	WELLS FARGO SECURITIES		1,000,000	1,000,000	0	3FE
38141G WZ 3	GOLDMAN SACHS GROUP 4.223 2029 05		04/18/2018	GOLDMAN SACHS & CO		3,000,000	3,000,000	0	1FE
39138Q AA 3	GREAT-WEST LIFECO INC (1 4.047 2028 05		05/14/2018	J P MORGAN CHASE SECURITIES INC		4,000,000	4,000,000	0	1FE
40139L AA 1	GUARDIAN LIFE GLOBAL FUN 2.000 2021 04		06/05/2018	J P MORGAN CHASE SECURITIES INC		4,838,050	5,000,000	11,389	1FE
40139L AE 3	GUARDIAN LIFE GLOBAL FUN 3.400 2023 04		04/19/2018	DEUTSCHE BANC		2,998,090	3,000,000	0	1FE
404030 AH 1	H&E EQUIPMENT SERVICES 5.625 2025 09		06/28/2018	VARIOUS		4,999,063	5,000,000	39,375	4FE
413875 AW 5	HARRIS CORP 4.400 2028 06		05/24/2018	VARIOUS		8,013,780	8,000,000	0	2FE
427866 AZ 1	HERSHEY COMPANY 3.375 2023 05		05/03/2018	CITIGROUP GLOBAL MARKETS		3,998,320	4,000,000	0	1FE
42981C AA 6	HIGH STREET FUNDING TRUS 4.111 2028 02		04/16/2018	JEFFERIES & CO INC		1,005,470	1,000,000	3,768	2FE
432833 AC 5	HILTON DOMESTIC OPERATIN 5.125 2026 05		05/23/2018	VARIOUS		3,937,500	4,000,000	17,653	3FE
432891 AK 5	HILTON WORLDWIDE 4.875 2027 04		05/03/2018	MORGAN STANLEY		963,750	1,000,000	4,875	3FE
436440 AM 3	HOLOGIC INC (144A) 4.625 2028 02		05/03/2018	GOLDMAN SACHS & CO		950,000	1,000,000	13,875	3FE
446150 AM 6	HUNTINGTON BANCSHARES 4.000 2025 05		05/08/2018	MORGAN STANLEY		1,993,720	2,000,000	0	2FE

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446413 AL 0	HUNTINGTON INGALLS INDUS 3.483 2027 12		03/28/2018	CITIGROUP GLOBAL MARKETS		0	0	55,232	2FE
452308 AT 6	ILLINOIS TOOL WORKS 3.500 2024 03		04/11/2018	AMHERST PIERPONT SEC		172,892	170,000	694	1FE
454889 AS 5	INDIANA MICHIGAN POWER 3.850 2028 05		04/30/2018	CREDIT SUISSE FIRST BOSTON		2,990,550	3,000,000	0	1FE
46849L SQ 5	JACKSON NATIONAL LIFE (1 3.050 2026 04	C	04/09/2018	BB&T CAPITAL MARKETS		1,241,115	1,295,000	17,774	1FE
46849L TC 5	JACKSON NATIONAL LIFE (1 3.875 2025 06	C	06/06/2018	GOLDMAN SACHS & CO		2,994,180	3,000,000	0	1FE
24422E UH 0	JOHN DEERE CAPITAL CORP 3.450 2023 06		06/04/2018	RBC CAPITAL MARKETS		1,998,900	2,000,000	0	1FE
478160 CE 2	JOHNSON & JOHNSON 2.950 2027 03		05/09/2018	MUFG SECURITIES AMERICAS INC		954,250	1,000,000	5,572	1FE
46647P AR 7	JPMORGAN CHASE & CO 4.005 2029 04		04/16/2018	J P MORGAN CHASE SECURITIES INC		3,000,000	3,000,000	0	1FE
489170 AE 0	KENNAMETAL INC 4.625 2028 06		06/04/2018	BAS-MERRILL LYNCH		4,963,550	5,000,000	0	2FE
50077L AT 3	KRAFT HEINZ FOODS CO 4.625 2029 01		06/04/2018	BARCLAYS CAPITAL INC		4,970,550	5,000,000	0	2FE
513075 BH 3	LAMAR MEDIA CORP 5.375 2024 01		06/05/2018	VARIOUS		5,008,869	4,913,000	95,652	3FE
538034 AN 9	LIVE NATION ENTERTAINMEN 5.625 2026 03		06/06/2018	SUNTRUST		501,250	500,000	6,094	4FE
539830 BE 8	LOCKHEED MARTIN CORP 2.900 2025 03		06/28/2018	BARCLAYS CAPITAL INC		4,375,713	4,588,000	0	2FE
539830 BH 1	LOCKHEED MARTIN CORP 3.550 2026 01		06/25/2018	BNP PARIBAS		3,322,418	3,375,000	53,916	2FE
502413 BF 3	L3 TECHNOLOGIES INC 3.850 2023 06		05/31/2018	SUNTRUST		3,000,930	3,000,000	0	2FE
502413 BG 1	L3 TECHNOLOGIES INC 4.400 2028 06		05/30/2018	BAS-MERRILL LYNCH		4,995,100	5,000,000	0	2FE
55305B AQ 4	M/I HOMES INC 5.625 2025 08		05/16/2018	VARIOUS		1,618,016	1,681,000	23,954	3FE
559080 AK 2	MAGELLAN MIDSTREAM PARTN 5.000 2026 03		06/28/2018	HSBC		3,170,310	3,000,000	0	2FE
565122 AB 4	MAPLE ESCROW SUBSIDIARY 4.597 2028 05		05/14/2018	GOLDMAN SACHS & CO		5,000,000	5,000,000	0	2FE
571903 AY 9	MARRIOTT INTERNATIONAL 4.000 2028 04		04/03/2018	DEUTSCHE BANC		992,810	1,000,000	0	2FE
573284 AT 3	MARTIN MARIETTA MATERIAL 3.500 2027 12		06/13/2018	CITIGROUP GLOBAL MARKETS		3,317,314	3,569,000	0	2FE
57636Q AJ 3	MASTERCARD INC 3.500 2028 02		05/21/2018	MORGAN STANLEY		2,420,747	2,450,000	20,723	1FE
57772K AD 3	MAXIM INTEGRATED PRODUCT 3.450 2027 06		04/13/2018	J P MORGAN CHASE SECURITIES INC		2,912,970	3,000,000	35,075	2FE
58507L AC 3	MEDTRONIC GLOBAL HOLDING 3.350 2027 04		04/23/2018	CREDIT SUISSE FIRST BOSTON		2,916,240	3,000,000	6,700	1FE
59217G BY 4	MET LIFE GLOBAL FUNDING 3.450 2026 12		05/31/2018	WELLS FARGO SECURITIES		3,904,680	4,000,000	63,633	1FE
552953 CE 9	MGM RESORTS INTL 5.750 2025 06		06/14/2018	VARIOUS		1,500,000	1,500,000	0	3FE
59524Q AA 3	MID-ATLANTIC INTERSTATE 4.100 2028 05		05/07/2018	CITIGROUP GLOBAL MARKETS		4,998,750	5,000,000	0	2FE
609207 AM 7	MONDELEZ INTERNATIONAL 4.125 2028 05		05/03/2018	CREDIT SUISSE FIRST BOSTON		3,960,880	4,000,000	0	2FE
610202 BN 2	MONONGAHELA POWER (144A) 4.100 2024 04		03/28/2018	DEUTSCHE BANC		0	0	24,877	2FE
61744Y AQ 1	MORGAN STANLEY 3.737 2024 04		04/19/2018	MORGAN STANLEY		5,000,000	5,000,000	0	1FE
55354G AB 6	MSCI INC (144A) 5.750 2025 08		05/10/2018	VARIOUS		2,369,445	2,271,000	31,268	3FE
55354G AF 7	MSCI INC (144A) 5.375 2027 05		05/18/2018	VARIOUS		2,001,250	2,000,000	597	3FE
624758 AE 8	MUELLER WATER PRODUCTS (5.500 2026 06		06/26/2018	VARIOUS		7,175,000	7,100,000	14,972	3FE
U6S10C AT 2	NESTLE HOLDINGS INC 2.375 2022 11	C	04/12/2018	RBC CAPITAL MARKETS		5,793,600	6,000,000	58,979	1FE
654106 AF 0	NIKE INC 2.375 2026 11		06/11/2018	CANTOR FITZGERALD		2,738,700	3,000,000	8,313	1FE
665772 BN 8	NORTHERN STATES POWER - 7.125 2025 07		03/28/2018	AMHERST PIERPONT SEC		0	0	26,115	1FE
665789 AY 9	NORTHERN STATES POWER - 3.300 2024 06		03/28/2018	DEUTSCHE BANC		0	0	19,617	1FE
670346 AP 0	NUCOR CORP 3.950 2028 05		05/25/2018	VARIOUS		4,990,440	5,000,000	7,461	2FE
62947Q AV 0	NXP BV/NXP FUNDING LLC (4.625 2023 06	C	05/02/2018	VARIOUS		2,020,000	2,000,000	38,285	3FE
62947Q AW 8	NXP BV/NXP FUNDING LLC (3.875 2022 09	C	05/03/2018	GMP SECURITIES		980,000	1,000,000	7,104	3FE
674215 AK 4	OASIS PETROLEUM (144A) 6.250 2026 05		05/01/2018	VARIOUS		2,001,250	2,000,000	0	4FE
682680 AU 7	ONEOK INC 4.550 2028 07		06/19/2018	CITIGROUP GLOBAL MARKETS		3,989,080	4,000,000	0	2FE
688239 AF 9	OSHKOSH CORP 4.600 2028 05		05/03/2018	WELLS FARGO SECURITIES		4,982,600	5,000,000	0	2FE
695114 CR 7	PACIFICORP 3.600 2024 04		04/17/2018	MORGAN STANLEY		1,013,670	1,000,000	1,800	1FE
701094 AJ 3	PARKER-HANNIFIN CORP 3.250 2027 03		05/02/2018	CREDIT SUISSE FIRST BOSTON		2,881,740	3,000,000	17,063	1FE
707569 AS 8	PENN NATIONAL GAMING (14 5.625 2027 01		04/09/2018	BARCLAYS CAPITAL INC		81,813	85,000	1,142	4FE
713448 DN 5	PEPSICO INC 2.375 2026 10		04/16/2018	GOLDMAN SACHS & CO		920,120	1,000,000	792	1FE

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72347Q AL 7	PINNACLE FOODS FINANCE 5.875 2024 01		05/29/2018	VARIOUS		1,995,110	1,937,000	39,319	4FE
723787 AM 9	PIONEER NATURAL RESOURCE 4.450 2026 01		04/02/2018	BAS-MERRILL LYNCH		1,042,140	1,000,000	9,765	2FE
737679 DG 2	POTOMAC ELECTRIC POWER 3.600 2024 03		05/01/2018	MORGAN STANLEY		4,019,840	4,000,000	19,200	1FE
693506 BN 6	PPG INDUSTRIES INC 3.200 2023 03		05/23/2018	J P MORGAN CHASE SECURITIES INC		3,412,496	3,453,000	27,010	1FE
742718 EV 7	PROCTER & GAMBLE CO 2.850 2027 08		04/11/2018	CITIGROUP GLOBAL MARKETS		1,920,400	2,000,000	9,817	1FE
74340X BE 0	PROLOGIS LP 3.750 2025 11		04/26/2018	SUNTRUST		4,385,882	4,405,000	82,135	1FE
744448 CH 2	PUBLIC SERVICE CO OF COL 2.500 2023 03		06/05/2018	WELLS FARGO SECURITIES		3,375,260	3,500,000	19,931	1FE
744448 CP 4	PUBLIC SERVICE CO OF COL 3.700 2028 06		06/15/2018	BAS-MERRILL LYNCH		3,012,900	3,000,000	0	1FE
74456Q BS 4	PUBLIC SERVICE ELECTRIC 3.000 2027 05		06/07/2018	CITIGROUP GLOBAL MARKETS		1,896,840	2,000,000	4,333	1FE
74456Q BU 9	PUBLIC SERVICE ELECTRIC 3.700 2028 05		05/02/2018	MIZUHO INTERNATIONAL PLC		2,988,600	3,000,000	0	1FE
74460D AB 5	PUBLIC STORAGE 2.370 2022 09		06/27/2018	WELLS FARGO SECURITIES		2,884,560	3,000,000	20,540	1FE
449934 AD 0	QUINTILES IMS INC (144A) 5.000 2026 10		05/01/2018	VARIOUS		2,425,325	2,440,000	49,433	3FE
75524D AP 5	RBS GLOBAL/REXNORD (144A 4.875 2025 12		06/05/2018	VARIOUS		2,906,250	3,000,000	65,271	4FE
760759 AT 7	REPUBLIC SERVICES 3.950 2028 05		05/03/2018	BAS-MERRILL LYNCH		2,958,060	3,000,000	0	2FE
749571 AD 7	RHP HOTEL PPTY 5.000 2023 04		06/19/2018	CANTOR FITZGERALD		5,006,250	5,000,000	45,833	4FE
773903 AB 5	ROCKWELL INTERNATIONAL 6.700 2028 01		05/09/2018	BAS-MERRILL LYNCH		3,627,600	3,000,000	64,767	1FE
776743 AD 8	ROPER TECHNOLOGIES INC 3.800 2026 12		04/09/2018	BARCLAYS CAPITAL INC		994,110	1,000,000	12,244	2FE
78516F AA 7	SABAL TRAIL TRANSMISSION 4.246 2028 05		04/26/2018	MUFG SECURITIES AMERICAS INC		5,000,000	5,000,000	0	2FE
79466L AE 4	SALESFORCE.COM INC 3.250 2023 04		04/06/2018	BAS-MERRILL LYNCH		2,001,450	2,000,000	0	1FE
001192 AL 7	SOUTHERN CO GAS CAPITAL 3.875 2025 11		06/08/2018	DEUTSCHE BANC		2,366,568	2,400,000	6,975	2FE
863667 AQ 4	STRYKER CORP 3.650 2028 03		04/27/2018	J P MORGAN CHASE SECURITIES INC		3,943,840	4,000,000	21,900	2FE
86787G AJ 1	SUNTRUST BANK 3.300 2026 05		04/24/2018	SUNTRUST		1,888,020	2,000,000	29,517	2FE
867914 BS 1	SUNTRUST BANKS 4.000 2025 05		04/24/2018	SUNTRUST		1,997,440	2,000,000	0	2FE
871829 AQ 0	SYSCO CORP 2.600 2022 06		06/19/2018	CITIGROUP GLOBAL MARKETS		1,978,537	2,050,000	1,333	1FE
871829 BC 0	SYSCO CORP 3.300 2026 07		04/20/2018	MORGAN STANLEY		1,915,900	2,000,000	18,150	2FE
871829 BF 3	SYSCO CORP 3.250 2027 07		05/21/2018	JEFFERIES & CO INC		1,863,240	2,000,000	23,111	2FE
87612B BH 4	TARGA RESOURCES PARTNERS 5.875 2026 04		04/05/2018	BAS-MERRILL LYNCH		1,000,000	1,000,000	0	3FE
880345 AB 9	TENNANT CO 5.625 2025 05		05/30/2018	WELLS FARGO SECURITIES		1,007,500	1,000,000	4,688	4FE
882508 BC 7	TEXAS INSTRUMENTS INC 2.900 2027 11		04/30/2018	MUFG SECURITIES AMERICAS INC		2,818,620	3,000,000	43,258	1FE
883203 BY 6	TEXTRON INC 3.375 2028 03		06/11/2018	MIZUHO INTERNATIONAL PLC		1,851,820	2,000,000	19,125	2FE
883556 BX 9	THERMO FISHER SCIENTIFIC 3.200 2027 08		05/03/2018	U S BANCORP		3,124,034	3,338,000	24,330	2FE
87261Q AB 9	TMS INTERNATIONAL CORP (7.250 2025 08		06/19/2018	MORGAN STANLEY		465,094	451,000	11,444	5FE
891906 AF 6	TOTAL SYSTEM SERVICES 4.450 2028 06		05/09/2018	BAS-MERRILL LYNCH		3,990,240	4,000,000	0	2FE
89236T EW 1	TOYOTA MOTOR CREDIT CORP 3.400 2025 04	C	04/10/2018	CITIGROUP GLOBAL MARKETS		1,995,180	2,000,000	0	1FE
893045 AE 4	TRANS-ALLEGHENY (144A) 3.850 2025 06		05/31/2018	TD SECURITIES		801,720	800,000	257	2FE
896239 AC 4	TRIMBLE INC 4.900 2028 06		06/07/2018	J P MORGAN CHASE SECURITIES INC		2,996,010	3,000,000	0	2FE
906548 CM 2	UNION ELECTRIC CO 2.950 2027 06		04/25/2018	WELLS FARGO SECURITIES		3,029,791	3,225,000	34,884	1FE
907818 DY 1	UNION PACIFIC CORP 3.250 2025 01		04/18/2018	CITIGROUP GLOBAL MARKETS		1,980,340	2,000,000	17,153	1FE
907818 EY 0	UNION PACIFIC CORP 3.950 2028 09		06/06/2018	CITIGROUP GLOBAL MARKETS		2,996,550	3,000,000	0	2FE
91324P DE 9	UNITEDHEALTH GROUP INC 2.950 2027 10		04/03/2018	CREDIT SUISSE FIRST BOSTON		1,901,680	2,000,000	26,222	1FE
91324P DK 5	UNITEDHEALTH GROUP INC 3.850 2028 06		06/15/2018	BAS-MERRILL LYNCH		5,012,800	5,000,000	0	1FE
914748 AA 6	UNIVERSITY OF NOTRE DAME 3.394 2048 02		06/26/2018	WELLS FARGO SECURITIES		7,013,100	7,500,000	94,042	1FE
91159H HS 2	US BANCORP 3.900 2028 04		04/24/2018	U S BANCORP		1,994,580	2,000,000	0	1FE
92047W AB 7	VALVOLINE INC 4.375 2025 08		06/22/2018	BAS-MERRILL LYNCH		940,000	1,000,000	15,920	3FE
92047W AC 5	VALVOLINE INC 5.500 2024 07		05/10/2018	VARIOUS		2,798,008	2,744,000	61,651	3FE
92343V DD 3	VERIZON COMMUNICATIONS I 2.625 2026 08		06/04/2018	BAS-MERRILL LYNCH		1,795,380	2,000,000	16,188	2FE

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92343V EQ 3	VERIZON COMMUNICATIONS I 4.329 2028 09		06/21/2018	EXCHANGED		8,395,000	8,395,000	0	2FE
92532W AA 1	VERSUM MATERIALS INC (14 5.500 2024 09		05/23/2018	UBS AG		2,255,793	2,239,000	23,945	3FE
931142 DV 2	WALMART INC 2.650 2024 12		05/21/2018	BNP PARIBAS		1,909,000	2,000,000	31,358	1FE
94856T AA 2	WEEKLEY HOMES LLC (144A) 6.625 2025 08		05/07/2018	VARIOUS		2,115,488	2,161,000	26,944	4FE
95040Q AD 6	WELLTOWER INC 4.250 2028 04		04/03/2018	BAS-MERRILL LYNCH		999,590	1,000,000	0	2FE
96145D AC 9	WESTROCK CO (144A) 3.375 2027 09		06/13/2018	CITIGROUP GLOBAL MARKETS		107,340	115,000	970	2FE
976826 BL 0	WISCONSIN POWER & LIGHT 3.050 2027 10		05/30/2018	KEYBANC CAPITAL MARK		2,351,635	2,465,000	9,607	1FE
98212B AH 6	WPX ENERGY INC 5.750 2026 06		05/09/2018	CITIGROUP GLOBAL MARKETS		500,000	500,000	0	4FE
98311A AA 3	WYNDHAM HOTELS & RESORTS 5.375 2026 04		05/11/2018	VARIOUS		5,051,250	5,000,000	22,396	3FE
98419M AJ 9	XYLEM INC 3.250 2026 11		05/10/2018	J P MORGAN CHASE SECURITIES INC		3,791,320	4,000,000	4,694	2FE
98877D AC 9	ZF NA CAPITAL (144A) 4.750 2025 04	C	05/03/2018	VARIOUS		8,457,750	8,291,000	99,760	2FE
01626P AH 9	ALIMENTATION COUCHE - TA 3.550 2027 07	A	05/30/2018	VARIOUS		1,772,515	1,855,000	17,002	2FE
136375 BD 3	CANADIAN NATIONAL RAILWA 6.900 2028 07	A	05/24/2018	BAS-MERRILL LYNCH		3,734,070	3,000,000	77,050	1FE
136375 CJ 9	CANADIAN NATIONAL RAILWA 2.750 2026 03	A	04/09/2018	DEUTSCHE BANC		1,907,320	2,000,000	6,111	1FE
13645R AY 0	CANADIAN PACIFIC RAILWAY 4.000 2028 06	A	05/14/2018	MORGAN STANLEY		1,998,160	2,000,000	0	2FE
56501R AC 0	MANULIFE FINANCIAL CORP 4.150 2026 03	A	04/26/2018	U S BANCORP		2,008,960	2,000,000	12,911	1FE
67077M AA 6	NUTRIEN LTD 6.500 2019 05	A	04/10/2018	EXCHANGED		518,960	500,000	13,090	2FE
67077M AB 4	NUTRIEN LTD 4.875 2020 03	A	04/10/2018	EXCHANGED		1,029,650	1,000,000	1,354	2FE
67077M AD 0	NUTRIEN LTD 3.000 2025 04	A	04/10/2018	EXCHANGED		1,896,620	2,000,000	1,500	2FE
67077M AE 8	NUTRIEN LTD 4.000 2026 12	A	04/10/2018	EXCHANGED		992,570	1,000,000	12,778	2FE
67077M AJ 7	NUTRIEN LTD 3.150 2022 10	A	04/10/2018	EXCHANGED		2,972,040	3,000,000	2,363	2FE
67077M AK 4	NUTRIEN LTD 3.500 2023 06	A	04/10/2018	EXCHANGED		1,988,220	2,000,000	25,083	2FE
67077M AL 2	NUTRIEN LTD 3.375 2025 03	A	04/10/2018	EXCHANGED		968,250	1,000,000	2,344	2FE
775109 BE 0	ROGERS COMMUNICATIONS 3.625 2025 12	A	04/24/2018	WELLS FARGO SECURITIES		5,046,833	5,143,000	66,805	2FE
87971M BD 4	TELUS CORP 2.800 2027 02	A	06/07/2018	J P MORGAN CHASE SECURITIES INC		3,734,116	4,100,000	36,672	2FE
89352H AW 9	TRANSCANADA PIPELINES 4.250 2028 05	A	05/03/2018	J P MORGAN CHASE SECURITIES INC		1,992,220	2,000,000	0	1FE
00216L AA 1	ASB BANK LIMITED (144A) 3.750 2023 06	D	06/07/2018	CITIGROUP GLOBAL MARKETS		3,978,560	4,000,000	0	1FE
067316 AF 6	BACARDI LTD (144A) 4.700 2028 05	D	04/24/2018	BAS-MERRILL LYNCH		3,987,240	4,000,000	0	2FE
2027A0 JZ 3	COMMONWEALTH BANK AUST (3.900 2028 03	D	04/26/2018	J P MORGAN CHASE SECURITIES INC		1,979,880	2,000,000	9,533	1FE
225401 AG 3	CREDIT SUISSE GROUP AG (4.207 2024 06	D	06/06/2018	CREDIT SUISSE FIRST BOSTON		5,000,000	5,000,000	0	2FE
23636A AR 2	DANSKE BANK A/S (144A) 4.375 2028 06	D	06/05/2018	WELLS FARGO SECURITIES		3,994,880	4,000,000	0	1FE
25156P BB 8	DEUTSCHE TELEKOM INT FIN 4.375 2028 06	D	06/14/2018	RBC CAPITAL MARKETS		3,982,080	4,000,000	0	2FE
25243Y AZ 2	DIAGEO CAPITAL PLC 3.875 2028 05	D	05/16/2018	BARCLAYS CAPITAL INC		3,998,680	4,000,000	0	1FE
25600W AG 5	DNB BOLIGKREDITT AS (144 3.250 2023 06	D	06/21/2018	RBC CAPITAL MARKETS		3,991,600	4,000,000	0	1FE
404280 BS 7	HSBC HOLDINGS PLC 3.950 2024 05	D	05/10/2018	HSBC		4,000,000	4,000,000	0	1FE
456837 AH 6	ING GROEP NV 3.950 2027 03	D	06/28/2018	HSBC		978,950	1,000,000	0	1FE
47032F AA 7	JAMES HARDIE INTERNATION 4.750 2025 01	D	04/20/2018	CANTOR FITZGERALD		982,500	1,000,000	17,285	3FE
47032F AB 5	JAMES HARDIE INTERNATION 5.000 2028 01	D	05/25/2018	VARIOUS		5,823,750	6,000,000	117,222	3FE
21688A AE 2	RABOBANK NEDERLAND NY 3.375 2025 05	D	05/24/2018	BNP PARIBAS		4,871,700	5,000,000	3,750	1FE
000000 00 0	ROLLS-ROYCE & PARTNERS F 4.030 2028 06	D	05/24/2018	BAS-MERRILL LYNCH		2,000,000	2,000,000	0	1FE
780097 BJ 9	ROYAL BANK OF SCOTLAND G 4.519 2024 06	D	06/20/2018	BAS-MERRILL LYNCH		5,000,000	5,000,000	0	2FE
801060 AD 6	SANOFI 3.625 2028 06	D	06/12/2018	MORGAN STANLEY		4,963,500	5,000,000	0	1FE
822582 BD 3	SHELL INTERNATIONAL FIN 3.250 2025 05	D	04/04/2018	HSBC		1,984,040	2,000,000	26,181	1FE
82620K AU 7	SIEMENS FINANCIERINGSMAT 3.400 2027 03	D	04/04/2018	MORGAN STANLEY		1,977,760	2,000,000	3,778	1FE
85572N AA 6	STARS GROUP HOLDINGS (14 7.000 2026 07	D	06/29/2018	VARIOUS		3,535,000	3,500,000	0	5FE
89365D AA 1	TRANSDIGM UK HOLDINGS (1 6.875 2026 05	D	05/02/2018	CITIGROUP GLOBAL MARKETS		992,400	1,000,000	0	4FE

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 or Market Indicator (a)
91832V AA 2	VOC ESCROW LTD (144A) 5.000 2028 02	D	05/11/2018	J P MORGAN CHASE SECURITIES INC		482,500	500,000	6,944	3FE
92857W BJ 8	VODAFONE GROUP PLC 4.125 2025 05	D	05/25/2018	RBC CAPITAL MARKETS		1,993,140	2,000,000	0	2FE
961214 DZ 3	WESTPAC BANKING CORP 3.650 2023 05	D	05/08/2018	J P MORGAN CHASE SECURITIES INC		2,999,190	3,000,000	0	1FE
984851 AF 2	YARA INTERNATIONAL ASA (4.750 2028 06	D	05/24/2018	CITIGROUP GLOBAL MARKETS		4,987,400	5,000,000	0	2FE
12554C AK 4	CIM 2018-J1 A10 CMO (144 3.500 2048 03		04/27/2018	BAS-MERRILL LYNCH		9,879,688	10,000,000	28,194	1FE
585498 AA 6	MELLO 2018-MTG1 A1 (144A 3.500 2048 05		04/05/2018	CREDIT SUISSE FIRST BOSTON		4,937,500	5,000,000	4,375	1FE
585498 AC 2	MELLO 2018-MTG1 A3 (144A 3.500 2048 05		04/05/2018	CREDIT SUISSE FIRST BOSTON		14,936,719	15,000,000	13,125	1FE
81747G AD 4	SEMT 2018-5 A4 (144A) 3.500 2048 05		04/25/2018	WELLS FARGO SECURITIES		14,833,594	15,000,000	37,917	1FE
06540T AB 6	BANK 2018-BN11 ASB 4.010 2061 03		04/13/2018	MORGAN STANLEY		3,089,927	3,000,000	8,354	1FE
31683Y AJ 3	FIG 2014-1A AR (144A) 3.230 2027 01		06/28/2018	NATIXIS SECURITIES AMERICAS		10,000,000	10,000,000	0	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					772,424,555	779,710,000	3,805,632	XXX
8399997.	Total - Bonds - Part 3					1,306,803,732	1,277,698,885	4,168,927	XXX
8399999.	Total - Bonds					1,306,803,732	1,277,698,885	4,168,927	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,306,803,732	XXX	4,168,927	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 or Market Indicator (a)
Bonds - U.S. Government																					
217194 AB 5	COP I LLC 3.650	..	06/05/2018.	REDEEMED		89,855	89,855	89,855	89,855	0	0	0	0	0	89,855	0	0	0	1,640	12/05/2021.	1
367333 AA 9	GATE CAPITAL 3.550	..	06/11/2018.	REDEEMED		94,066	94,066	94,066	94,065	0	0	0	0	0	94,066	0	0	0	1,670	06/11/2021.	1
89609G AA 0	TRICAHUE LEASING 3.503	..	05/19/2018.	REDEEMED		174,431	174,431	174,431	174,430	0	1	0	1	0	174,431	0	0	0	3,055	11/19/2021.	1
912828 UU 2	U S TREASURY NOTES .750	..	03/31/2018.	MATURED		0	0	0	0	0	0	0	0	0	0	0	0	0	112,500	03/31/2018.	1
912828 XA 3	U S TREASURY NOTES 1.000	..	05/15/2018.	MATURED		450,000	450,000	452,410	450,449	0	(449)	0	(449)	0	450,000	0	0	0	2,250	05/15/2018.	1
925387 AE 2	VESSEL MANAGEMENT SERV 5.125	..	04/16/2018.	REDEEMED		77,000	77,000	77,000	76,989	0	11	0	11	0	77,000	0	0	0	1,973	04/16/2035.	1
02265Q AA 6	AMAL LIMITED 3.465	D	05/21/2018.	REDEEMED		112,821	112,821	112,821	112,820	0	0	0	0	0	112,821	0	0	0	1,955	08/21/2021.	1
36179S UT 2	GNMA II PASS #MA4194 2.500	..	06/20/2018.	PAID ON PRINCIPAL		194,484	194,484	192,721	192,734	0	1,749	0	1,749	0	194,484	0	0	0	1,940	01/20/2047.	1
36179T G2 5	GNMA II PASS #MA4717 2.500	..	06/20/2018.	PAID ON PRINCIPAL		190,548	190,548	188,940	188,972	0	1,576	0	1,576	0	190,548	0	0	0	1,704	09/20/2047.	1
36179M E2 2	GNMA II PASS #00MA0153 3.000	..	06/20/2018.	PAID ON PRINCIPAL		108,940	108,940	110,489	110,304	0	(1,364)	0	(1,364)	0	108,940	0	0	0	1,385	06/20/2042.	1
36202C 3X 9	GNMA II PASS #2614 6.000	..	06/20/2018.	PAID ON PRINCIPAL		1,853	1,853	1,796	1,816	0	37	0	37	0	1,853	0	0	0	46	07/20/2028.	1
36202D 6D 8	GNMA II PASS #3568 5.000	..	06/20/2018.	PAID ON PRINCIPAL		106,536	106,536	105,870	105,953	0	583	0	583	0	106,536	0	0	0	2,232	06/20/2034.	1
36202E BU 2	GNMA II PASS #3651 5.000	..	06/20/2018.	PAID ON PRINCIPAL		186,197	186,197	185,033	185,193	0	1,004	0	1,004	0	186,197	0	0	0	3,674	12/20/2034.	1
36202E DD 8	GNMA II PASS #3700 4.500	..	06/20/2018.	PAID ON PRINCIPAL		31,971	31,971	30,278	30,633	0	1,339	0	1,339	0	31,971	0	0	0	535	04/20/2035.	1
36202E ET 2	GNMA II PASS #3746 4.500	..	06/20/2018.	PAID ON PRINCIPAL		263,623	263,623	251,249	253,527	0	10,097	0	10,097	0	263,623	0	0	0	5,801	08/20/2035.	1
36202E E7 0	GNMA II PASS #3758 4.500	..	06/20/2018.	PAID ON PRINCIPAL		156,921	156,921	149,761	151,665	0	5,255	0	5,255	0	156,921	0	0	0	2,962	09/20/2035.	1
36202E E8 8	GNMA II PASS #3759 5.000	..	06/20/2018.	PAID ON PRINCIPAL		67,961	67,961	67,759	67,764	0	196	0	196	0	67,961	0	0	0	1,445	09/20/2035.	1
36202E FL 8	GNMA II PASS #3771 4.500	..	06/20/2018.	PAID ON PRINCIPAL		21,373	21,373	20,555	20,753	0	619	0	619	0	21,373	0	0	0	401	10/20/2035.	1
36202E F2 0	GNMA II PASS #3785 5.000	..	06/20/2018.	PAID ON PRINCIPAL		109,762	109,762	107,447	107,906	0	1,856	0	1,856	0	109,762	0	0	0	2,283	11/20/2035.	1
36202E HF 9	GNMA II PASS #3830 5.500	..	06/20/2018.	PAID ON PRINCIPAL		58,563	58,563	56,156	56,355	0	2,208	0	2,208	0	58,563	0	0	0	1,292	03/20/2036.	1
36177P CY 9	GNMA PASS TH #00794586 3.500	..	06/15/2018.	PAID ON PRINCIPAL		286,471	286,471	298,601	300,456	0	(13,985)	0	(13,985)	0	286,471	0	0	0	3,772	03/15/2042.	1
36213E WV 4	GNMA PASS TH #552460 6.000	..	06/15/2018.	PAID ON PRINCIPAL		826	826	802	799	0	27	0	27	0	826	0	0	0	21	03/15/2032.	1
36201M SA 1	GNMA PASS TH #587413 5.500	..	06/15/2018.	PAID ON PRINCIPAL		730	730	746	745	0	(15)	0	(15)	0	730	0	0	0	17	11/15/2032.	1
36201M SJ 2	GNMA PASS TH #587421 5.500	..	06/15/2018.	PAID ON PRINCIPAL		2,228	2,228	2,277	2,265	0	(38)	0	(38)	0	2,228	0	0	0	51	11/15/2032.	1
36200M YX 5	GNMA PASS TH #604726 4.500	..	06/15/2018.	PAID ON PRINCIPAL		48,821	48,821	46,531	46,945	0	1,876	0	1,876	0	48,821	0	0	0	852	10/15/2033.	1
36290R YQ 0	GNMA PASS TH #615519 4.500	..	06/15/2018.	PAID ON PRINCIPAL		17,551	17,551	16,537	16,755	0	797	0	797	0	17,551	0	0	0	369	09/15/2033.	1
36290R 6X 6	GNMA PASS TH #615686 4.500	..	06/15/2018.	PAID ON PRINCIPAL		13,259	13,259	12,492	12,660	0	599	0	599	0	13,259	0	0	0	240	10/15/2033.	1
3620AQ PR 8	GNMA PASS TH #736732 4.500	..	06/15/2018.	PAID ON PRINCIPAL		32,115	32,115	32,263	32,290	0	(175)	0	(175)	0	32,115	0	0	0	496	05/15/2040.	1
3620AW FY 1	GNMA PASS TH #741883 4.500	..	06/15/2018.	PAID ON PRINCIPAL		30,927	30,927	31,069	31,095	0	(169)	0	(169)	0	30,927	0	0	0	600	05/15/2040.	1
38375B SF 0	GNR 2012-H11 BA CMO 2.000	..	06/20/2018.	PAID ON PRINCIPAL		1,106,050	1,106,050	1,105,474	1,104,989	0	1,061	0	1,061	0	1,106,050	0	0	0	9,245	05/20/2062.	1
38375B RQ 7	GNR 2012-H12 HA CMO 2.000	..	06/20/2018.	PAID ON PRINCIPAL		927,134	927,134	926,554	926,230	0	904	0	904	0	927,134	0	0	0	8,245	03/20/2062.	1
38375B TF 9	GNR 2012-H14 GA 2.000	..	06/20/2018.	PAID ON PRINCIPAL		498,515	498,515	497,424	497,876	0	638	0	638	0	498,515	0	0	0	4,284	06/20/2062.	1
38375B TA 0	GNR 2012-H16 HA 2.000	..	06/20/2018.	PAID ON PRINCIPAL		1,444,853	1,444,853	1,449,030	1,445,146	0	(293)	0	(293)	0	1,444,853	0	0	0	11,895	07/20/2062.	1
38375B K8 4	GNR 2013-H04 BA CMO 1.650	..	06/20/2018.	PAID ON PRINCIPAL		486,600	486,600	485,536	485,996	0	604	0	604	0	486,600	0	0	0	3,481	02/20/2063.	1
38376R GW 0	GNR 2015-H22 HA 2.550	..	06/20/2018.	PAID ON PRINCIPAL		441,464	441,464	439,936	440,093	0	1,371	0	1,371	0	441,464	0	0	0	4,398	08/20/2065.	1
38376R LX 2	GNR 2015-H29 HA 2.500	..	06/20/2018.	PAID ON PRINCIPAL		67,284	67,284	66,821	66,888	0	396	0	396	0	67,284	0	0	0	678	09/20/2065.	1
38375U WW 6	GNR 2016-H11 GA 2.000	..	06/20/2018.	PAID ON PRINCIPAL		701,573	701,573	678,114	677,665	0	23,908	0	23,908	0	701,573	0	0	0	5,587	04/20/2066.	1
38376R VM 5	GNR 2016-H13 JA 2.000	..	06/20/2018.	PAID ON PRINCIPAL		456,325	456,325	435,791	436,473	0	19,852	0	19,852	0	456,325	0	0	0	4,054	06/20/2066.	1
38376R ZJ 8	GNR 2016-H19 FC 2.317	..	06/20/2018.	PAID ON PRINCIPAL		1,035,898	1,035,898	1,035,655	1,038,641	0	(2,744)	0	(2,744)	0	1,035,898	0	0	0	7,704	08/20/2066.	1
38376R YG 5	GNR 2016-H20 FN 2.667	..	06/20/2018.	PAID ON PRINCIPAL		549,634	549,634	548,603	550,373	0	(740)	0	(740)	0	549,634	0	0	0	5,172	09/20/2066.	1
38376R G7 5	GNR 2016-H24 DA 2.500	..	06/20/2018.	PAID ON PRINCIPAL		585,559	585,559	572,931	573,943	0	11,616	0	11,616	0	585,559	0	0	0	5,461	09/20/2066.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
38375U J9 2	GNR 2017-H19 MA 2.500		06/20/2018.	PAID ON PRINCIPAL		132,901	132,901	131,821	131,851	0	1,049	0	1,049	0	132,901	0	0	0	1,105	04/20/2067.	1
38380U WQ 2	GNR 2018-11 PA CMO 3.000		06/20/2018.	PAID ON PRINCIPAL		372,980	372,980	371,239	371,239	0	1,741	0	1,741	0	372,980	0	0	0	3,220	12/20/2047.	1
36225C B7 0	G2 (ARM) #80061 2.625		06/20/2018.	PAID ON PRINCIPAL		650	650	656	644	0	6	0	6	0	650	0	0	0	7	04/20/2027.	1
36225C CN 4	G2 (ARM) #80076 2.625		06/20/2018.	PAID ON PRINCIPAL		1,241	1,241	1,255	1,231	0	10	0	10	0	1,241	0	0	0	12	05/20/2027.	1
36225C C9 5	G2 (ARM) #80095 2.750		06/20/2018.	PAID ON PRINCIPAL		476	476	482	475	0	1	0	1	0	476	0	0	0	5	07/20/2027.	1
36198V KR 7	GN AI8404 (PROJECT LOA 3.310		06/15/2018.	PAID ON PRINCIPAL		165,101	165,101	174,078	173,006	0	(7,905)	0	(7,905)	0	165,101	0	0	0	2,278	05/15/2030.	1
38379K VJ 4	GNR 2015-101 AB (PROJE 2.400		06/16/2018.	PAID ON PRINCIPAL		102,600	102,600	102,624	102,602	0	(3)	0	(3)	0	102,600	0	0	0	1,026	07/16/2048.	1
38379K GA 0	GNR 2015-32 AG (PROJEC 2.300		06/16/2018.	PAID ON PRINCIPAL		63,329	63,329	62,661	62,739	0	590	0	590	0	63,329	0	0	0	607	02/16/2049.	1
38379U PD 2	GNR 2016-50 A (PROJECT 2.300		06/16/2018.	PAID ON PRINCIPAL		24,383	24,383	24,452	24,426	0	(42)	0	(42)	0	24,383	0	0	0	234	07/16/2052.	1
38379U SP 2	GNR 2016-64 CA (PROJEC 2.300		06/16/2018.	PAID ON PRINCIPAL		40,097	40,097	40,160	40,145	0	(48)	0	(48)	0	40,097	0	0	0	410	03/16/2045.	1
38379U XR 2	GNR 2016-98 AF (PROJEC 2.350		06/16/2018.	PAID ON PRINCIPAL		63,983	63,983	62,461	62,504	0	1,479	0	1,479	0	63,983	0	0	0	628	03/16/2057.	1
38379R V6 7	GNR 2017-124 AB (PROJE 2.650		06/16/2018.	PAID ON PRINCIPAL		114,273	114,273	113,970	113,977	0	296	0	296	0	114,273	0	0	0	1,265	08/16/2057.	1
38379R 4V 2	GNR 2017-143 AC (PROJE 2.600		06/16/2018.	PAID ON PRINCIPAL		158,988	158,988	158,605	158,614	0	374	0	374	0	158,988	0	0	0	1,725	07/16/2057.	1
38380J FU 7	GNR 2017-171 AC (PROJE 2.500		06/16/2018.	PAID ON PRINCIPAL		78,970	78,970	77,541	77,566	0	1,404	0	1,404	0	78,970	0	0	0	823	09/16/2054.	1
38380J HP 6	GNR 2017-181 AG (PROJE 2.600		06/16/2018.	PAID ON PRINCIPAL		94,599	94,599	92,762	92,764	0	1,834	0	1,834	0	94,599	0	0	0	1,027	02/16/2059.	1
38380J GM 4	GNR 2017-185 AC (PROJE 2.600		06/16/2018.	PAID ON PRINCIPAL		51,364	51,364	50,055	50,056	0	1,309	0	1,309	0	51,364	0	0	0	459	03/16/2058.	1
38379U 7A 8	GNR 2017-30 AB (PROJEC 2.400		06/16/2018.	PAID ON PRINCIPAL		44,686	44,686	43,944	44,011	0	675	0	675	0	44,686	0	0	0	447	03/16/2051.	1
38380J KW 7	GNR 2018-4 AE (PROJECT 2.450		06/16/2018.	PAID ON PRINCIPAL		34,061	34,061	33,297	33,297	0	764	0	764	0	34,061	0	0	0	278	08/16/2058.	1
38380J MC 9	GNR 2018-9 AB (PROJEC 2.500		06/16/2018.	PAID ON PRINCIPAL		34,420	34,420	33,382	33,382	0	1,038	0	1,038	0	34,420	0	0	0	287	05/16/2058.	1
83162C TY 9	SBAP 2011-20D 1 4.050		04/01/2018.	PAID ON PRINCIPAL		85,672	85,672	85,672	85,592	0	80	0	80	0	85,672	0	0	0	1,786	04/01/2031.	1
83162C UU 5	SBAP 2012-20E 1 2.380		05/01/2018.	PAID ON PRINCIPAL		389,416	389,416	389,416	389,479	0	(63)	0	(63)	0	389,416	0	0	0	4,804	05/01/2032.	1
83162C UV 3	SBAP 2012-20F 1 2.420		06/01/2018.	PAID ON PRINCIPAL		141,872	141,872	142,080	142,001	0	(128)	0	(128)	0	141,872	0	0	0	1,784	06/01/2032.	1
83162C XA 6	SBAP 2015-20E 1 2.770		05/01/2018.	PAID ON PRINCIPAL		578,503	578,503	578,209	578,225	0	277	0	277	0	578,503	0	0	0	8,559	05/01/2035.	1
83162C XB 4	SBAP 2015-20F 1 2.980		06/01/2018.	PAID ON PRINCIPAL		150,708	150,708	152,450	152,321	0	(1,613)	0	(1,613)	0	150,708	0	0	0	2,292	06/01/2035.	1
83162C XK 4	SBAP 2015-20K 1 2.700		05/01/2018.	PAID ON PRINCIPAL		292,407	292,407	292,407	292,488	0	(81)	0	(81)	0	292,407	0	0	0	4,258	11/01/2035.	1
83162C YE 7	SBAP 2016-20L 1 2.810		06/01/2018.	PAID ON PRINCIPAL		347,573	347,573	347,573	347,783	0	(211)	0	(211)	0	347,573	0	0	0	5,028	12/01/2036.	1
83162C YN 7	SBAP 2017-20D 1 2.840		04/01/2018.	PAID ON PRINCIPAL		436,708	436,708	436,929	437,114	0	(406)	0	(406)	0	436,708	0	0	0	6,220	04/01/2037.	1
83162C YR 8	SBAP 2017-20F 1 2.810		06/01/2018.	PAID ON PRINCIPAL		442,024	442,024	442,024	442,181	0	(156)	0	(156)	0	442,024	0	0	0	6,252	06/01/2037.	1
83162C ZA 4	SBAP 2017-20L 1 2.780		06/01/2018.	PAID ON PRINCIPAL		222,754	222,754	221,623	221,624	0	1,130	0	1,130	0	222,754	0	0	0	2,890	12/01/2037.	1
0599999. Total - Bonds - U.S. Government						15,897,459	15,897,459	15,815,652	15,823,846	0	73,613	0	73,613	0	15,897,459	0	0	0	287,078	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
939741 TB 0	WASHINGTON GENERAL OBL 5.500		05/01/2018.	MATURED		5,330,000	5,330,000	5,586,057	5,329,245	0	755	0	755	0	5,330,000	0	0	0	146,575	05/01/2018.	1FE
1799999. Total - Bonds - U.S. States, Territories & Possessions						5,330,000	5,330,000	5,586,057	5,329,245	0	755	0	755	0	5,330,000	0	0	0	146,575	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
097437 QK 6	BOISE CITY ISD GO REF 5.000		05/03/2018.	WELLS FARGO SECURITIES		1,833,897	1,615,000	2,070,882	1,862,345	0	(14,705)	0	(14,705)	0	1,847,640	0	(13,743)	(13,743)	61,908	08/01/2023.	1FE
139884 AR 1	CAPITAL CITY ECON DEV 5.000		06/15/2018.	REDEEMED		430,000	430,000	430,000	429,968	0	32	0	32	0	430,000	0	0	0	10,750	06/15/2025.	1FE
159429 WQ 8	CHAPEL HILL GENERAL OB 2.875		05/03/2018.	VARIOUS		621,621	625,000	622,156	622,156	0	15	0	15	0	622,171	0	(550)	(550)	851	05/01/2030.	1
249001 2P 2	DENTON ISD GO S2006B 1.050		06/04/2018.	J P MORGAN CHASE SECURITI		13,300,000	13,300,000	13,300,000	13,300,000	0	0	0	0	0	13,300,000	0	0	0	93,060	08/01/2035.	1FE
250092 7H 0	DES MOINES GENERAL OBL 5.000		06/01/2018.	REDEEMED		7,235,000	7,235,000	8,208,759	7,294,778	0	(59,778)	0	(59,778)	0	7,235,000	0	0	0	180,875	06/01/2022.	1FE
250092 7J 6	DES MOINES GENERAL OBL 5.000		06/01/2018.	REDEEMED		4,235,000	4,235,000	4,777,715	4,268,403	0	(33,403)	0	(33,403)	0	4,235,000	0	0	0	105,875	06/01/2023.	1FE
250092 7K 3	DES MOINES GENERAL OBL 5.000		06/01/2018.	REDEEMED		1,960,000	1,960,000	2,200,041	1,974,807	0	(14,807)	0	(14,807)	0	1,960,000	0	0	0	49,000	06/01/2024.	1FE
250092 7L 1	DES MOINES GENERAL OBL 5.000		06/01/2018.	REDEEMED		2,050,000	2,050,000	2,289,481	2,064,805	0	(14,805)	0	(14,805)	0	2,050,000	0	0	0	51,250	06/01/2025.	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 or Market Indicator (a)
25009X AR 6	DES MOINES GENERAL OBL 4.750	..	06/20/2018.	MUNI CENTER		369,390	350,000	404,919	367,845	0	(3,421)	0	(3,421)	0	364,424	0	4,966	4,966	9,282	06/01/2028.	1FE
266778 FG 9	DURHAM CITY GENERAL OB 4.000	..	06/25/2018.	MUNI CENTER		406,166	375,000	425,081	399,129	0	(2,495)	0	(2,495)	0	396,635	0	9,532	9,532	14,833	07/01/2025.	1FE
346843 NA 9	FORT BEND ISD GO REF S 5.000	..	05/16/2018.	FROST NATIONAL BANK		2,375,000	2,000,000	2,372,720	2,372,720	0	19	0	19	0	2,372,739	0	2,261	2,261	0	08/15/2028.	1
391358 LP 1	GREAT VALLEY SCHOOL DI 4.000	..	05/24/2018.	UBS AG		1,423,791	1,365,000	1,536,253	1,423,694	0	(8,985)	0	(8,985)	0	1,414,710	0	9,081	9,081	43,073	02/15/2024.	1FE
395460 Q9 2	GREENSBORO GEN OBIG VR 1.020	..	06/06/2018.	BAS-MERRILL LYNCH		8,960,000	8,960,000	8,960,000	8,960,000	0	0	0	0	0	8,960,000	0	0	0	60,010	02/01/2026.	1FE
495224 M7 9	KING CO SD#411 ISSAQUA 5.000	..	06/01/2018.	REDEEMED		10,000,000	10,000,000	10,435,600	10,021,741	0	(21,741)	0	(21,741)	0	10,000,000	0	0	0	250,000	12/01/2025.	1FE
587845 FY 9	MERCER CO GO IMPT AUTH 5.000	..	04/01/2018.	MATURED		2,000,000	2,000,000	2,296,100	2,009,588	0	(9,588)	0	(9,588)	0	2,000,000	0	0	0	50,000	04/01/2018.	1FE
681712 V6 9	OMAHA GENERAL OBLIGATI 5.000	..	06/01/2018.	REDEEMED		1,380,000	1,380,000	1,504,297	1,386,189	0	(6,189)	0	(6,189)	0	1,380,000	0	0	0	34,500	06/01/2019.	1
742327 ER 6	PRINCETON CITY SCH DIS 5.000	..	04/27/2018.	FIFTH THIRD SECURITIES		898,974	785,000	991,714	960,816	0	(8,045)	0	(8,045)	0	952,772	0	(53,797)	(53,797)	16,354	12/01/2025.	1FE
752147 GC 6	RANCHO SANTIAGO CCD GO 5.000	..	05/23/2018.	MORGAN STANLEY		1,131,710	1,000,000	1,208,510	1,098,334	0	(7,956)	0	(7,956)	0	1,090,379	0	41,331	41,331	36,667	09/01/2022.	1FE
770570 2Y 4	ROBERTSON CO GENERAL O 5.000	..	04/26/2018.	RBC CAPITAL MARKETS		653,015	550,000	657,036	657,036	0	(715)	0	(715)	0	656,320	0	(3,305)	(3,305)	1,910	05/01/2027.	1FE
770570 2Z 1	ROBERTSON CO GENERAL O 4.000	..	04/26/2018.	WILEY BROTHERS		634,810	580,000	637,849	637,849	0	(379)	0	(379)	0	637,470	0	(2,660)	(2,660)	1,611	05/01/2028.	1FE
770570 3A 5	ROBERTSON CO GENERAL O 3.000	..	05/09/2018.	RAYMOND JAMES & ASSOC		607,656	600,000	607,140	607,140	0	(62)	0	(62)	0	607,078	0	578	578	1,800	05/01/2029.	1FE
791319 HL 3	ST LOUIS CO SD C-2 PAR 4.000	..	05/16/2018.	DA DAVIDSON		3,035,261	2,880,000	3,240,605	3,010,662	0	(15,182)	0	(15,182)	0	2,995,480	0	39,780	39,780	82,240	03/01/2022.	1FE
791319 HY 5	ST LOUIS CO SD C-2 PAR 4.000	..	05/16/2018.	DA DAVIDSON		2,103,360	2,000,000	2,218,500	2,079,581	0	(9,226)	0	(9,226)	0	2,070,356	0	33,004	33,004	57,111	03/01/2023.	1FE
2499999. Total - Bonds - U.S. Political Subdivisions of States						67,644,651	66,275,000	71,395,357	67,809,586	0	(231,414)	0	(231,414)	0	67,578,173	0	66,478	66,478	1,212,960	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
139883 AA 0	CAPITAL CITY ECONOMIC 5.000	..	06/28/2018.	REDEEMED		154,896	154,896	154,896	154,896	0	(0)	0	(0)	0	154,896	0	0	0	3,246	12/01/2027.	1
161045 FL 8	CHARLOTTE WATER & SEWE 1.060	..	06/05/2018.	WELLS FARGO SECURITIES		15,845,000	15,845,000	15,845,000	15,845,000	0	0	0	0	0	15,845,000	0	0	0	158,858	07/01/2036.	1FE
45203H YZ 9	ILLINOIS FIN AUTH (NOR 1.130	..	06/06/2018.	BAS-MERRILL LYNCH		85,750,000	85,750,000	85,750,000	85,750,000	0	0	0	0	0	85,750,000	0	0	0	560,051	12/01/2034.	1FE
534272 H2 8	LINCOLN ELEC SYS REV R 5.000	..	06/26/2018.	RBC CAPITAL MARKETS		1,970,464	1,765,000	2,189,024	1,973,845	0	(20,970)	0	(20,970)	0	1,952,875	0	17,589	17,589	72,806	09/01/2027.	1
534272 H5 1	LINCOLN ELEC SYS REV R 5.000	..	06/27/2018.	RBC CAPITAL MARKETS		2,516,760	2,255,000	2,776,266	2,512,310	0	(25,934)	0	(25,934)	0	2,486,375	0	30,385	30,385	93,332	09/01/2028.	1
534272 H7 7	LINCOLN ELEC SYS REV R 5.000	..	06/26/2018.	TD SECURITIES		3,870,615	3,485,000	4,322,236	3,897,365	0	(41,406)	0	(41,406)	0	3,855,959	0	14,656	14,656	143,756	09/01/2027.	1FE
57585K KV 9	MASSACHUSETTS H/E (HAR 1.000	..	05/31/2018.	MORGAN STANLEY		31,100,000	31,100,000	31,100,000	31,100,000	0	0	0	0	0	31,100,000	0	0	0	205,447	07/01/2035.	1FE
576051 QJ 8	MASSACHUSETTS WATER RE 5.000	..	05/01/2018.	PIPER JAFFRAY		6,538,565	5,640,000	7,181,074	6,988,379	0	(49,147)	0	(49,147)	0	6,939,232	0	(400,668)	(400,668)	213,067	08/01/2032.	1FE
592248 DF 2	METRO PIER & EXP AUTH ----	..	06/15/2018.	MATURED		2,910,000	2,910,000	1,375,586	2,843,926	0	66,074	0	66,074	0	2,910,000	0	0	0	0	06/15/2018.	1
60416R AG 7	MINNESOTA ST HSG PROJ- 3.220	..	06/26/2018.	PAID ON PRINCIPAL		12,785	12,785	12,785	12,785	0	0	0	0	0	12,785	0	0	0	173	01/01/2034.	1FE
592030 WP 1	NASHVILLE & DAVIDSON C 5.000	..	05/15/2018.	REDEEMED		3,580,000	3,580,000	3,878,858	3,593,192	0	(13,192)	0	(13,192)	0	3,580,000	0	0	0	89,500	05/15/2019.	1FE
592030 WR 7	NASHVILLE & DAVIDSON C 5.000	..	05/15/2018.	REDEEMED		1,910,000	1,910,000	2,037,244	1,915,624	0	(5,624)	0	(5,624)	0	1,910,000	0	0	0	47,750	05/15/2021.	1FE
592030 WS 5	NASHVILLE & DAVIDSON C 5.000	..	05/15/2018.	REDEEMED		2,440,000	2,440,000	2,592,378	2,446,734	0	(6,734)	0	(6,734)	0	2,440,000	0	0	0	61,000	05/15/2022.	1FE
644614 FP 9	NEW HAMPSHIRE H&E (DAR 1.060	..	06/05/2018.	VARIOUS		33,955,000	33,955,000	33,955,000	33,955,000	0	0	0	0	0	33,955,000	0	0	0	226,605	06/01/2023.	1FE
646066 HD 5	NEW JERSEY EDL FACS (P 5.000	..	04/27/2018.	RBC CAPITAL MARKETS		3,906,488	3,435,000	4,286,124	4,023,855	0	(34,213)	0	(34,213)	0	3,989,643	0	(83,155)	(83,155)	143,125	07/01/2023.	1FE
64972F 4V 5	NEW YORK CITY FIN AUTH 1.070	..	05/22/2018.	BARCLAYS CAPITAL INC		55,000,000	55,000,000	55,000,000	55,000,000	0	0	0	0	0	55,000,000	0	0	0	310,304	06/15/2044.	1FE
64972F 6R 2	NEW YORK CITY FIN AUTH 1.280	..	05/15/2018.	U S BANCORP		29,710,000	29,710,000	29,710,000	29,710,000	0	0	0	0	0	29,710,000	0	0	0	159,513	06/15/2045.	1FE
64972F 6V 3	NEW YORK CITY FIN AUTH 1.060	..	05/22/2018.	U S BANCORP		40,945,000	40,945,000	40,945,000	40,945,000	0	0	0	0	0	40,945,000	0	0	0	230,502	06/15/2045.	1FE
64972F G2 6	NEW YORK CITY WTR & SW 1.050	..	06/05/2018.	WELLS FARGO SECURITIES		45,100,000	45,100,000	45,100,000	45,100,000	0	0	0	0	0	45,100,000	0	0	0	279,805	06/15/2035.	1FE
64970K MH 7	NEW YORK CITY WTR & SW 1.190	..	06/06/2018.	BAS-MERRILL LYNCH		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	0	0	193,356	06/15/2033.	1FE
657903 DK 3	NORTH CAROLINA EDU FAC .970	..	05/31/2018.	BARCLAYS CAPITAL INC		7,830,000	7,830,000	7,830,000	7,830,000	0	0	0	0	0	7,830,000	0	0	0	49,740	12/01/2021.	1FE
67756D AZ 9	OHIO HGR ED FAC COMM (1.040	..	05/22/2018.	WELLS FARGO SECURITIES		12,400,000	12,400,000	12,400,000	12,400,000	0	0	0	0	0	12,400,000	0	0	0	73,109	01/01/2039.	1FE
67756A H9 6	OHIO HGR ED FAC COMM (1.210	..	05/15/2018.	BARCLAYS CAPITAL INC		25,980,000	25,980,000	25,980,000	25,980,000	0	0	0	0	0	25,980,000	0	0	0	147,630	01/01/2043.	1FE
771902 FB 4	ROCHESTER HLTH CARE FA 1.040	..	06/05/2018.	WELLS FARGO SECURITIES		10,680,000	10,680,000	10,680,000	10,680,000	0	0	0	0	0	10,680,000	0	0	0	68,964	11/15/2038.	1FE
771902 FC 2	ROCHESTER HLTH CARE FA 1.040	..	06/05/2018.	WELLS FARGO SECURITIES		16,700,000	16,700,000	16,700,000	16,700,000	0	0	0	0	0	16,700,000	0	0	0	107,836	11/15/2038.	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 or Market Indicator (a)
771902 GY 3	ROCHESTER HLTH CARE FA 1.020	..	05/31/2018.	BAS-MERRILL LYNCH		64,150,000	64,150,000	64,150,000	64,150,000	0	0	0	0	0	64,150,000	0	0	0	419,400	11/15/2047.	1FE
882117 X4 1	TEXAS A & M PERM UNIV 5.000	..	05/04/2018.	WELLS FARGO SECURITIES		5,553,950	5,000,000	6,288,700	5,617,235	0	(46,447)	0	(46,447)	0	5,570,789	0	(16,839)	(16,839)	213,194	07/01/2024.	1FE
882135 G2 6	TEXAS A & M UNIV FIN S 5.000	..	05/15/2018.	REDEEMED		6,835,000	6,835,000	7,405,654	6,859,428	0	(24,428)	0	(24,428)	0	6,835,000	0	0	0	170,875	05/15/2023.	1FE
882135 G5 9	TEXAS A & M UNIV FIN S 5.000	..	05/15/2018.	REDEEMED		7,910,000	7,910,000	8,522,076	7,936,219	0	(26,219)	0	(26,219)	0	7,910,000	0	0	0	197,750	05/15/2026.	1FE
915115 3W 7	UNIV OF TEXAS PERM UNI .950	..	05/31/2018.	GOLDMAN SACHS & CO		14,685,000	14,685,000	14,685,000	14,685,000	0	0	0	0	0	14,685,000	0	0	0	94,640	07/01/2037.	1FE
914455 HE 3	UNIVERSITY OF MICHIGAN .970	..	05/31/2018.	VARIOUS		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	80,875	04/01/2028.	1FE
92818H BL 4	VIRGINIA PUBLIC SCH AU 5.000	..	05/03/2018.	CITIGROUP GLOBAL MARKETS		12,130,194	10,430,000	12,662,333	12,201,221	0	(74,734)	0	(74,734)	0	12,126,488	0	3,707	3,707	399,817	08/01/2028.	1FE
977092 RE 7	WISCONSIN CLEAN WATER 5.000	..	06/01/2018.	REDEEMED		6,895,000	6,895,000	7,251,816	6,912,262	0	(17,262)	0	(17,262)	0	6,895,000	0	0	0	172,375	06/01/2026.	1FE
3128JM N7 8	FH (3/1 ARM) #1B2313 3.485	..	06/15/2018.	PAID ON PRINCIPAL		2,546	2,546	2,532	2,536	0	10	0	10	0	2,546	0	0	0	35	08/15/2035.	1
3128JM QF 7	FH (3/1 ARM) #1B2353 3.639	..	06/15/2018.	PAID ON PRINCIPAL		16,233	16,233	16,131	16,173	0	60	0	60	0	16,233	0	0	0	239	09/15/2035.	1
3128JM SB 4	FH (3/1 ARM) #1B2413 3.485	..	06/15/2018.	PAID ON PRINCIPAL		85,397	85,397	85,197	85,075	0	322	0	322	0	85,397	0	0	0	1,405	10/15/2035.	1
3128MJ ZF 0	FHLMC GOLD PASS THROUG 3.000	..	06/15/2018.	PAID ON PRINCIPAL		98,488	98,488	97,941	97,941	0	546	0	546	0	98,488	0	0	0	1,244	01/15/2047.	1
31296J ZY 5	FHLMC GOLD PASSTHRU 5.500	..	06/15/2018.	PAID ON PRINCIPAL		425	425	416	417	0	7	0	7	0	425	0	0	0	10	06/15/2033.	1
31296J 2J 4	FHLMC GOLD PASSTHRU 5.500	..	06/15/2018.	PAID ON PRINCIPAL		55	55	54	54	0	1	0	1	0	55	0	0	0	1	07/15/2033.	1
31296J 4V 5	FHLMC GOLD PASSTHRU 5.500	..	06/15/2018.	PAID ON PRINCIPAL		647	647	633	639	0	8	0	8	0	647	0	0	0	15	07/15/2033.	1
31296K BK 8	FHLMC GOLD PASSTHRU 5.500	..	06/15/2018.	PAID ON PRINCIPAL		619	619	606	608	0	10	0	10	0	619	0	0	0	14	07/15/2033.	1
31296K NR 0	FHLMC GOLD PASSTHRU 5.500	..	06/15/2018.	PAID ON PRINCIPAL		7,448	7,448	7,292	7,305	0	143	0	143	0	7,448	0	0	0	197	07/15/2033.	1
31296K QD 8	FHLMC GOLD PASSTHRU 5.500	..	06/15/2018.	PAID ON PRINCIPAL		416	416	407	408	0	7	0	7	0	416	0	0	0	9	07/15/2033.	1
31296K TN 3	FHLMC GOLD PASSTHRU 5.500	..	06/15/2018.	PAID ON PRINCIPAL		43,054	43,054	42,151	42,231	0	824	0	824	0	43,054	0	0	0	946	07/15/2033.	1
31296K 4R 1	FHLMC GOLD PASSTHRU 5.000	..	06/15/2018.	PAID ON PRINCIPAL		40,429	40,429	40,176	40,237	0	192	0	192	0	40,429	0	0	0	878	08/15/2033.	1
31296L KZ 3	FHLMC GOLD PASSTHRU 5.500	..	06/15/2018.	PAID ON PRINCIPAL		650	650	636	641	0	9	0	9	0	650	0	0	0	15	08/15/2033.	1
31296L WL 1	FHLMC GOLD PASSTHRU 5.500	..	06/15/2018.	PAID ON PRINCIPAL		3,979	3,979	3,895	3,898	0	81	0	81	0	3,979	0	0	0	91	08/15/2033.	1
31296L ZL 8	FHLMC GOLD PASSTHRU 5.500	..	06/15/2018.	PAID ON PRINCIPAL		1,461	1,461	1,431	1,438	0	23	0	23	0	1,461	0	0	0	39	08/15/2033.	1
31296M 6K 0	FHLMC GOLD PASSTHRU 5.000	..	06/15/2018.	PAID ON PRINCIPAL		41,374	41,374	41,116	41,160	0	214	0	214	0	41,374	0	0	0	862	09/15/2033.	1
31296N EJ 2	FHLMC GOLD PASSTHRU 5.000	..	06/15/2018.	PAID ON PRINCIPAL		4,682	4,682	4,653	4,660	0	23	0	23	0	4,682	0	0	0	97	09/15/2033.	1
312966 KL 7	FHLMC GOLD PASSTHRU 4.000	..	06/15/2018.	PAID ON PRINCIPAL		1,802	1,802	1,734	1,785	0	18	0	18	0	1,802	0	0	0	30	05/15/2019.	1
312966 SM 7	FHLMC GOLD PASSTHRU 4.000	..	06/15/2018.	PAID ON PRINCIPAL		2,505	2,505	2,372	2,481	0	24	0	24	0	2,505	0	0	0	43	05/15/2019.	1
312966 TP 9	FHLMC GOLD PASSTHRU 4.000	..	06/15/2018.	PAID ON PRINCIPAL		34,999	34,999	33,145	34,698	0	300	0	300	0	34,999	0	0	0	578	05/15/2019.	1
312966 TQ 7	FHLMC GOLD PASSTHRU 4.000	..	06/15/2018.	PAID ON PRINCIPAL		41,255	41,255	39,070	40,905	0	350	0	350	0	41,255	0	0	0	687	05/15/2019.	1
312967 HM 7	FHLMC GOLD PASSTHRU 4.000	..	06/15/2018.	PAID ON PRINCIPAL		2,853	2,853	2,702	2,830	0	23	0	23	0	2,853	0	0	0	48	05/15/2019.	1
312967 KD 3	FHLMC GOLD PASSTHRU 4.000	..	06/15/2018.	PAID ON PRINCIPAL		16,764	16,764	15,876	16,618	0	146	0	146	0	16,764	0	0	0	260	05/15/2019.	1
312967 PC 0	FHLMC GOLD PASSTHRU 4.000	..	06/15/2018.	PAID ON PRINCIPAL		13,950	13,950	13,211	13,832	0	118	0	118	0	13,950	0	0	0	233	06/15/2019.	1
31292G 6T 8	FHLMC GOLD PASSTHRU 7.500	..	06/15/2018.	PAID ON PRINCIPAL		546	546	574	616	0	(71)	0	(71)	0	546	0	0	0	17	11/15/2029.	1
31292H G5 7	FHLMC GOLD PASSTHRU 7.000	..	06/15/2018.	PAID ON PRINCIPAL		222	222	259	250	0	(29)	0	(29)	0	222	0	0	0	6	01/15/2031.	1
31292H XK 5	FHLMC GOLD PASSTHRU 5.500	..	06/15/2018.	PAID ON PRINCIPAL		12,432	12,432	12,171	12,207	0	224	0	224	0	12,432	0	0	0	274	07/15/2033.	1
31293E N4 8	FHLMC GOLD PASSTHRU 6.000	..	06/15/2018.	PAID ON PRINCIPAL		468	468	441	441	0	27	0	27	0	468	0	0	0	12	12/15/2028.	1
31298W JP 1	FHLMC GOLD PASSTHRU 7.000	..	06/15/2018.	PAID ON PRINCIPAL		120	120	127	141	0	(21)	0	(21)	0	120	0	0	0	4	10/15/2031.	1
31287M UB 4	FHLMC GOLD PASSTHRU 5.500	..	06/15/2018.	PAID ON PRINCIPAL		299	299	290	289	0	11	0	11	0	299	0	0	0	7	01/15/2032.	1
31287P E9 0	FHLMC GOLD PASSTHRU 7.000	..	06/15/2018.	PAID ON PRINCIPAL		114	114	120	128	0	(14)	0	(14)	0	114	0	0	0	3	02/15/2032.	1
31287Q FF 3	FHLMC GOLD PASSTHRU 7.000	..	06/15/2018.	PAID ON PRINCIPAL		23	23	25	26	0	(3)	0	(3)	0	23	0	0	0	1	03/15/2032.	1
31287T DJ 1	FHLMC GOLD PASSTHRU 7.000	..	06/15/2018.	PAID ON PRINCIPAL		1,083	1,083	1,142	1,208	0	(126)	0	(126)	0	1,083	0	0	0	32	05/15/2032.	1
31287T SE 6	FHLMC GOLD PASSTHRU 7.000	..	06/15/2018.	PAID ON PRINCIPAL		149	149	157	162	0	(13)	0	(13)	0	149	0	0	0	4	06/15/2032.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31287V GQ 7	FHLMC GOLD PASSTHRU 7.000	..	06/15/2018.	PAID ON PRINCIPAL		747	747	788	865	0	(118)	0	(118)	0	747	0	0	0	22	07/15/2032.	1
31288D AJ 8	FHLMC GOLD PASSTHRU 5.500	..	06/15/2018.	PAID ON PRINCIPAL		241	241	236	236	0	5	0	5	0	241	0	0	0	6	12/15/2032.	1
31288E 4Z 7	FHLMC GOLD PASSTHRU 5.500	..	06/15/2018.	PAID ON PRINCIPAL		2,859	2,859	2,868	2,864	0	(6)	0	(6)	0	2,859	0	0	0	73	02/15/2033.	1
31288J EY 8	FHLMC GOLD PASSTHRU 5.500	..	06/15/2018.	PAID ON PRINCIPAL		680	680	682	681	0	(1)	0	(1)	0	680	0	0	0	16	04/15/2033.	1
31288J WV 4	FHLMC GOLD PASSTHRU 5.500	..	06/15/2018.	PAID ON PRINCIPAL		239	239	240	240	0	(1)	0	(1)	0	239	0	0	0	6	04/15/2033.	1
31288J YL 4	FHLMC GOLD PASSTHRU 5.500	..	06/15/2018.	PAID ON PRINCIPAL		216	216	216	216	0	(0)	0	(0)	0	216	0	0	0	5	02/15/2033.	1
31335H Z7 1	FHLMC GOLD PASSTHRU 5.500	..	06/15/2018.	PAID ON PRINCIPAL		17,783	17,783	18,161	17,955	0	(172)	0	(172)	0	17,783	0	0	0	407	12/15/2023.	1
31294M GB 1	FHLMC GOLD PASSTHRU 3.500	..	06/15/2018.	PAID ON PRINCIPAL		135,338	135,338	135,575	135,565	0	(227)	0	(227)	0	135,338	0	0	0	1,993	05/15/2026.	1
31283H LC 7	FHLMC GOLD PASSTHRU 7.000	..	06/15/2018.	PAID ON PRINCIPAL		522	522	550	574	0	(52)	0	(52)	0	522	0	0	0	14	10/15/2029.	1
31283H N4 3	FHLMC GOLD PASSTHRU 7.000	..	06/15/2018.	PAID ON PRINCIPAL		1,971	1,971	2,089	2,234	0	(263)	0	(263)	0	1,971	0	0	0	53	09/15/2031.	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500	..	06/15/2018.	PAID ON PRINCIPAL		5,971	5,971	5,867	5,877	0	95	0	95	0	5,971	0	0	0	137	06/15/2033.	1
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000	..	06/15/2018.	PAID ON PRINCIPAL		53,380	53,380	47,408	48,844	0	4,536	0	4,536	0	53,380	0	0	0	913	05/15/2034.	1
3128MJ FH 8	FHLMC GOLD PASSTHRU 5.500	..	06/15/2018.	PAID ON PRINCIPAL		33,915	33,915	33,413	33,400	0	514	0	514	0	33,915	0	0	0	705	12/15/2036.	1
3128MJ S6 8	FHLMC GOLD PASSTHRU 3.000	..	06/15/2018.	PAID ON PRINCIPAL		185,262	185,262	177,598	178,493	0	6,769	0	6,769	0	185,262	0	0	0	2,322	08/15/2043.	1
31335A 2P 2	FHLMC GOLD PASSTHRU 3.000	..	06/15/2018.	PAID ON PRINCIPAL		27,515	27,515	27,266	27,275	0	240	0	240	0	27,515	0	0	0	342	10/15/2046.	1
3128PT 3L 7	FHLMC GOLD PASSTHRU 3.500	..	06/15/2018.	PAID ON PRINCIPAL		120,639	120,639	120,035	120,187	0	452	0	452	0	120,639	0	0	0	1,907	02/15/2026.	1
3132KE EH 4	FHLMC GOLD PASSTHRU 2.500	..	06/15/2018.	PAID ON PRINCIPAL		129,235	129,235	130,063	129,823	0	(588)	0	(588)	0	129,235	0	0	0	1,353	06/15/2028.	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500	..	06/15/2018.	PAID ON PRINCIPAL		25,961	25,961	25,905	25,895	0	66	0	66	0	25,961	0	0	0	701	01/15/2031.	1
31339N AG 1	FHR 2400 MK CMO 6.500	..	06/15/2018.	PAID ON PRINCIPAL		64,234	64,234	63,351	63,655	0	580	0	580	0	64,234	0	0	0	1,693	01/15/2032.	1
31339N F2 7	FHR 2413 MH CMO 6.500	..	06/15/2018.	PAID ON PRINCIPAL		130,581	130,581	128,786	129,318	0	1,264	0	1,264	0	130,581	0	0	0	3,403	02/15/2032.	1
31339D GP 7	FHR 2422 CH CMO 6.500	..	06/15/2018.	PAID ON PRINCIPAL		8,915	8,915	8,731	8,823	0	92	0	92	0	8,915	0	0	0	243	02/15/2032.	1
31394R YV 5	FHR 2769 CY CMO 5.000	..	06/15/2018.	PAID ON PRINCIPAL		220,738	220,738	219,773	220,179	0	559	0	559	0	220,738	0	0	0	4,685	03/15/2024.	1
3137A0 UA 1	FHR 3713 PA 2.000	..	06/15/2018.	PAID ON PRINCIPAL		1,027,723	1,027,723	1,018,570	1,018,614	0	9,110	0	9,110	0	1,027,723	0	0	0	8,551	02/15/2040.	1
3137AW QW 8	FHR 4148 AB 1.500	..	06/15/2018.	PAID ON PRINCIPAL		468,746	468,746	455,929	456,032	0	12,714	0	12,714	0	468,746	0	0	0	2,901	12/15/2027.	1
3137FC AD 6	FHR 4735 MA 3.000	..	06/15/2018.	PAID ON PRINCIPAL		133,328	133,328	134,802	134,792	0	(1,464)	0	(1,464)	0	133,328	0	0	0	1,682	08/15/2045.	1
3137FD BP 6	FHR 4745 E 3.000	..	06/15/2018.	PAID ON PRINCIPAL		1,019,608	1,019,608	1,020,457	1,020,457	0	(850)	0	(850)	0	1,019,608	0	0	0	10,674	01/15/2048.	1
3137FD V9 0	FHR 4753 BK 3.000	..	06/15/2018.	PAID ON PRINCIPAL		106,534	106,534	105,716	105,716	0	818	0	818	0	106,534	0	0	0	1,055	01/15/2048.	1
3132HT K8 8	FHS 300 300 CMO 3.000	..	06/15/2018.	PAID ON PRINCIPAL		316,427	316,427	314,400	314,427	0	2,000	0	2,000	0	316,427	0	0	0	4,026	01/15/2043.	1
31406G 5S 4	FN (10/1 ARM #810057 3.485	..	06/25/2018.	PAID ON PRINCIPAL		1,475	1,475	1,489	1,473	0	2	0	2	0	1,475	0	0	0	20	03/25/2035.	1
31406L MX 3	FN (10/1 ARM #813174 3.706	..	06/25/2018.	PAID ON PRINCIPAL		3,435	3,435	3,465	3,428	0	6	0	6	0	3,435	0	0	0	52	02/25/2035.	1
31406M BP 0	FN (10/1 ARM #813746 3.912	..	06/25/2018.	PAID ON PRINCIPAL		1,170	1,170	1,149	1,163	0	7	0	7	0	1,170	0	0	0	19	03/25/2035.	1
31407B VG 1	FN (10/1 ARM #826015 3.908	..	06/25/2018.	PAID ON PRINCIPAL		4,452	4,452	4,454	4,438	0	13	0	13	0	4,452	0	0	0	63	07/25/2035.	1
31407B 2G 3	FN (10/1 ARM #826175 3.691	..	06/25/2018.	PAID ON PRINCIPAL		128,143	128,143	128,544	127,886	0	257	0	257	0	128,143	0	0	0	2,146	07/25/2035.	1
31407C HK 6	FN (10/1 ARM #826534 3.489	..	06/25/2018.	PAID ON PRINCIPAL		6,323	6,323	6,333	6,309	0	14	0	14	0	6,323	0	0	0	93	07/25/2035.	1
31407E MK 6	FN (10/1 ARM #828462 3.590	..	06/25/2018.	PAID ON PRINCIPAL		689	689	683	686	0	4	0	4	0	689	0	0	0	10	07/25/2035.	1
31407J XF 4	FN (10/1 ARM #832378 3.405	..	06/25/2018.	PAID ON PRINCIPAL		13,842	13,842	13,624	13,745	0	97	0	97	0	13,842	0	0	0	197	08/25/2035.	1
31402R NZ 8	FN (3/1 ARM) #735808 3.751	..	06/25/2018.	PAID ON PRINCIPAL		162,165	162,165	161,430	161,489	0	677	0	677	0	162,165	0	0	0	2,281	08/25/2035.	1
31406M 6S 0	FN (3/1 ARM) #814581 3.843	..	06/25/2018.	PAID ON PRINCIPAL		6,118	6,118	6,088	6,090	0	28	0	28	0	6,118	0	0	0	90	04/25/2035.	1
31406W LD 4	FN (3/1 ARM) #822124 4.319	..	06/25/2018.	PAID ON PRINCIPAL		10,285	10,285	10,238	10,236	0	48	0	48	0	10,285	0	0	0	134	06/25/2035.	1
31407C D8 7	FN (3/1 ARM) #826427 3.452	..	06/25/2018.	PAID ON PRINCIPAL		51,582	51,582	51,223	51,185	0	396	0	396	0	51,582	0	0	0	735	07/25/2035.	1
31407F ML 1	FN (3/1 ARM) #829363 3.375	..	06/25/2018.	PAID ON PRINCIPAL		16,244	16,244	16,171	16,212	0	32	0	32	0	16,244	0	0	0	220	10/25/2035.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31403K 3F 8	FN (5/1 ARM) #751498 3.461		06/25/2018.	PAID ON PRINCIPAL		3,334	3,334	3,311	3,326	0	8	0	8	0	3,334	0	0	0	44	11/25/2033.	1
31403V G4 5	FN (5/1 ARM) #759019 3.337		06/25/2018.	PAID ON PRINCIPAL		3,045	3,045	3,018	3,034	0	11	0	11	0	3,045	0	0	0	43	01/25/2034.	1
31405R UD 6	FN (7/1 ARM) #797180 3.508		06/25/2018.	PAID ON PRINCIPAL		10,661	10,661	10,651	10,608	0	53	0	53	0	10,661	0	0	0	156	12/25/2034.	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		06/25/2018.	PAID ON PRINCIPAL		3,087	3,087	3,193	3,076	0	12	0	12	0	3,087	0	0	0	89	12/25/2041.	1
3138AE LY 7	FNMA PASS TH #AI1242 3.500		06/25/2018.	PAID ON PRINCIPAL		61,289	61,289	61,112	61,120	0	168	0	168	0	61,289	0	0	0	907	04/25/2026.	1
3138X2 Q6 4	FNMA PASS TH #AU3176 3.000		06/25/2018.	PAID ON PRINCIPAL		580,184	580,184	588,706	588,555	0	(8,371)	0	(8,371)	0	580,184	0	0	0	7,170	08/25/2043.	1
3138Y9 M4 7	FNMA PASS TH #AX7578 3.000		06/25/2018.	PAID ON PRINCIPAL		90,749	90,749	90,806	90,805	0	(56)	0	(56)	0	90,749	0	0	0	1,183	01/25/2045.	1
31371H FM 5	FNMA PASS TH #252272 6.000		06/25/2018.	PAID ON PRINCIPAL		8,750	8,750	8,669	8,668	0	82	0	82	0	8,750	0	0	0	194	01/25/2029.	1
31371H KR 8	FNMA PASS TH #252404 6.000		06/25/2018.	PAID ON PRINCIPAL		334	334	330	330	0	5	0	5	0	334	0	0	0	9	03/25/2029.	1
31371K 3A 7	FNMA PASS TH #254693 5.500		06/25/2018.	PAID ON PRINCIPAL		9,994	9,994	9,975	9,973	0	20	0	20	0	9,994	0	0	0	229	04/25/2033.	1
31371L DM 8	FNMA PASS TH #254908 5.000		06/25/2018.	PAID ON PRINCIPAL		114,224	114,224	114,813	114,278	0	(54)	0	(54)	0	114,224	0	0	0	2,386	09/25/2023.	1
31371L DQ 9	FNMA PASS TH #254911 5.000		06/25/2018.	PAID ON PRINCIPAL		27,209	27,209	27,163	27,138	0	71	0	71	0	27,209	0	0	0	558	10/25/2023.	1
31371L EZ 8	FNMA PASS TH #254952 4.500		06/25/2018.	PAID ON PRINCIPAL		10,469	10,469	10,492	10,443	0	27	0	27	0	10,469	0	0	0	194	11/25/2018.	1
31371L E3 9	FNMA PASS TH #254954 4.500		06/25/2018.	PAID ON PRINCIPAL		70,267	70,267	68,170	69,285	0	982	0	982	0	70,267	0	0	0	1,311	10/25/2023.	1
31371L FY 0	FNMA PASS TH #254983 5.500		06/25/2018.	PAID ON PRINCIPAL		705	705	703	703	0	1	0	1	0	705	0	0	0	16	12/25/2033.	1
31376K B2 1	FNMA PASS TH #357457 5.500		06/25/2018.	PAID ON PRINCIPAL		339,807	339,807	339,170	339,058	0	749	0	749	0	339,807	0	0	0	8,135	11/25/2033.	1
31378R S5 9	FNMA PASS TH #406540 6.500		06/25/2018.	PAID ON PRINCIPAL		407	407	408	408	0	(1)	0	(1)	0	407	0	0	0	11	12/25/2027.	1
31385W 2N 8	FNMA PASS TH #555281 6.000		06/25/2018.	PAID ON PRINCIPAL		5,670	5,670	5,821	5,881	0	(210)	0	(210)	0	5,670	0	0	0	147	03/25/2033.	1
31385X F9 3	FNMA PASS TH #555592 5.500		06/25/2018.	PAID ON PRINCIPAL		7,672	7,672	7,658	7,657	0	15	0	15	0	7,672	0	0	0	174	07/25/2033.	1
31387R DC 9	FNMA PASS TH #591499 6.500		06/25/2018.	PAID ON PRINCIPAL		3,637	3,637	3,598	3,596	0	41	0	41	0	3,637	0	0	0	103	09/25/2031.	1
31400E Q3 7	FNMA PASS TH #685474 4.500		04/25/2018.	MATURED		88	88	88	88	0	0	0	0	0	88	0	0	0	1	04/25/2018.	1
31400S ER 6	FNMA PASS TH #695944 5.000		05/25/2018.	VARIOUS		7,322	7,322	7,522	7,309	0	13	0	13	0	7,322	0	0	0	129	05/25/2018.	1
31400V 2K 7	FNMA PASS TH #699278 4.500		04/25/2018.	MATURED		115	115	114	114	0	0	0	0	0	115	0	0	0	2	04/25/2018.	1
31401W AP 4	FNMA PASS TH #720114 5.500		06/25/2018.	PAID ON PRINCIPAL		5,804	5,804	5,793	5,792	0	12	0	12	0	5,804	0	0	0	147	07/25/2033.	1
31401X UH 8	FNMA PASS TH #721584 5.500		06/25/2018.	PAID ON PRINCIPAL		6,379	6,379	6,367	6,369	0	10	0	10	0	6,379	0	0	0	152	07/25/2033.	1
31401Y FH 3	FNMA PASS TH #722068 5.500		06/25/2018.	PAID ON PRINCIPAL		4,091	4,091	4,083	4,083	0	8	0	8	0	4,091	0	0	0	94	07/25/2033.	1
31401Y KZ 7	FNMA PASS TH #722212 4.500		06/25/2018.	PAID ON PRINCIPAL		1,304	1,304	1,176	1,219	0	85	0	85	0	1,304	0	0	0	24	07/25/2033.	1
31401Y LS 2	FNMA PASS TH #722237 5.500		06/25/2018.	PAID ON PRINCIPAL		11,677	11,677	11,655	11,651	0	26	0	26	0	11,677	0	0	0	268	07/25/2033.	1
31402B FR 0	FNMA PASS TH #723876 5.500		06/25/2018.	PAID ON PRINCIPAL		1,389	1,389	1,386	1,387	0	2	0	2	0	1,389	0	0	0	32	07/25/2033.	1
31402D C4 0	FNMA PASS TH #725591 5.000		06/25/2018.	PAID ON PRINCIPAL		23,913	23,913	22,975	23,144	0	769	0	769	0	23,913	0	0	0	493	07/25/2034.	1
31402G PK 3	FNMA PASS TH #728626 4.500		06/25/2018.	PAID ON PRINCIPAL		542	542	489	504	0	38	0	38	0	542	0	0	0	10	08/25/2033.	1
31402H VV 0	FNMA PASS TH #729728 5.500		06/25/2018.	PAID ON PRINCIPAL		4,332	4,332	4,324	4,323	0	9	0	9	0	4,332	0	0	0	100	07/25/2033.	1
31402J RE 9	FNMA PASS TH #730485 4.500		06/25/2018.	PAID ON PRINCIPAL		2,245	2,245	2,057	2,097	0	149	0	149	0	2,245	0	0	0	41	08/25/2033.	1
31402J 4W 4	FNMA PASS TH #730837 5.500		06/25/2018.	PAID ON PRINCIPAL		10,646	10,646	10,626	10,624	0	22	0	22	0	10,646	0	0	0	209	07/25/2033.	1
31402Q GH 8	FNMA PASS TH #734700 4.000		06/25/2018.	PAID ON PRINCIPAL		11,787	11,787	11,404	11,730	0	57	0	57	0	11,787	0	0	0	194	09/25/2018.	1
31402R U6 4	FNMA PASS TH #736005 4.000		06/25/2018.	PAID ON PRINCIPAL		6,247	6,247	6,044	6,217	0	29	0	29	0	6,247	0	0	0	102	08/25/2018.	1
31402V UR 9	FNMA PASS TH #739592 5.500		06/25/2018.	PAID ON PRINCIPAL		232	232	231	231	0	0	0	0	0	232	0	0	0	5	09/25/2033.	1
31402W NN 4	FNMA PASS TH #740297 5.500		06/25/2018.	PAID ON PRINCIPAL		35,151	35,151	35,085	35,075	0	76	0	76	0	35,151	0	0	0	719	10/25/2033.	1
31402W 3P 1	FNMA PASS TH #740706 4.500		06/25/2018.	PAID ON PRINCIPAL		14,617	14,617	14,531	14,570	0	46	0	46	0	14,617	0	0	0	273	09/25/2018.	1
31402W 3W 6	FNMA PASS TH #740713 4.500		06/25/2018.	PAID ON PRINCIPAL		1,238	1,238	1,230	1,234	0	4	0	4	0	1,238	0	0	0	23	08/25/2018.	1
31402W 4N 5	FNMA PASS TH #740729 4.500		06/25/2018.	PAID ON PRINCIPAL		12,685	12,685	12,611	12,644	0	41	0	41	0	12,685	0	0	0	239	11/25/2018.	1
31403A 2X 2	FNMA PASS TH #743390 4.500		06/25/2018.	PAID ON PRINCIPAL		5,196	5,196	5,208	5,183	0	13	0	13	0	5,196	0	0	0	97	11/25/2018.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31403B NN 9	FNMA PASS TH #743897 4.500		06/25/2018.	PAID ON PRINCIPAL		12,425	12,425	12,352	12,384	0	41	0	41	0	12,425	0	0	0	232	11/25/2018.	1
31403C WE 7	FNMA PASS TH #745045 4.500		06/25/2018.	PAID ON PRINCIPAL		87,094	87,094	81,596	82,720	0	4,374	0	4,374	0	87,094	0	0	0	1,685	12/25/2034.	1
31403L D5 7	FNMA PASS TH #751724 4.500		06/25/2018.	PAID ON PRINCIPAL		13,647	13,647	13,567	13,602	0	44	0	44	0	13,647	0	0	0	250	11/25/2018.	1
31403R CK 2	FNMA PASS TH #755274 4.500		06/25/2018.	PAID ON PRINCIPAL		10,392	10,392	10,414	10,366	0	26	0	26	0	10,392	0	0	0	192	12/25/2018.	1
31404J MA 0	FNMA PASS TH #769953 5.000		06/25/2018.	PAID ON PRINCIPAL		255	255	254	254	0	0	0	0	0	255	0	0	0	5	03/25/2034.	1
31404Y YE 6	FNMA PASS TH #782909 5.000		06/25/2018.	PAID ON PRINCIPAL		10,653	10,653	10,229	10,299	0	355	0	355	0	10,653	0	0	0	236	06/25/2034.	1
31406V 2P 0	FNMA PASS TH #821682 5.000		06/25/2018.	PAID ON PRINCIPAL		38,372	38,372	38,024	38,060	0	313	0	313	0	38,372	0	0	0	719	06/25/2035.	1
31410F V3 6	FNMA PASS TH #888134 5.000		06/25/2018.	PAID ON PRINCIPAL		155,148	155,148	149,731	149,563	0	5,585	0	5,585	0	155,148	0	0	0	3,413	02/25/2037.	1
31410K PV 0	FNMA PASS TH #889736 5.000		06/25/2018.	PAID ON PRINCIPAL		25,947	25,947	24,410	24,419	0	1,528	0	1,528	0	25,947	0	0	0	572	12/25/2033.	1
31359H WH 3	FNR 1994-79 Z CMO 7.000		06/25/2018.	PAID ON PRINCIPAL		9,928	9,928	10,194	10,121	0	(193)	0	(193)	0	9,928	0	0	0	283	04/25/2024.	1
31393T Z8 2	FNR 2003-106 C CMO 4.500		06/25/2018.	PAID ON PRINCIPAL		104,867	104,867	99,296	103,115	0	1,753	0	1,753	0	104,867	0	0	0	1,942	11/25/2023.	1
31393U TY 9	FNR 2003-134 ZA CMO 5.000		06/25/2018.	PAID ON PRINCIPAL		1,299,016	1,299,016	1,177,436	1,275,152	0	23,865	0	23,865	0	1,299,016	0	0	0	26,800	12/25/2023.	1
31393U Z6 3	FNR 2004-1 DY CMO 4.500		06/25/2018.	PAID ON PRINCIPAL		195,914	195,914	182,874	192,054	0	3,860	0	3,860	0	195,914	0	0	0	3,671	02/25/2024.	1
31393X PG 6	FNR 2004-16 LB CMO 4.500		06/25/2018.	PAID ON PRINCIPAL		227,373	227,373	214,583	223,816	0	3,557	0	3,557	0	227,373	0	0	0	4,242	04/25/2024.	1
3136A8 4G 2	FNR 2012-112 DA 3.000		06/25/2018.	PAID ON PRINCIPAL		504,913	504,913	501,560	501,548	0	3,365	0	3,365	0	504,913	0	0	0	6,224	10/25/2042.	1
3136AK YZ 0	FNR 2014-59 AC CMO 3.000		06/25/2018.	PAID ON PRINCIPAL		258,549	258,549	261,862	261,069	0	(2,520)	0	(2,520)	0	258,549	0	0	0	3,233	10/25/2040.	1
3136AT 4R 2	FNR 2016-71 QM 3.000		06/25/2018.	PAID ON PRINCIPAL		103,137	103,137	101,735	101,735	0	1,402	0	1,402	0	103,137	0	0	0	778	10/25/2046.	1
3136AQ 5Y 2	FNR 2016-9 D CMO 3.000		06/25/2018.	PAID ON PRINCIPAL		322,612	322,612	319,683	319,675	0	2,938	0	2,938	0	322,612	0	0	0	4,077	03/25/2046.	1
31393R GG 9	FSPC T-56 A5 CMO 5.231		06/25/2018.	PAID ON PRINCIPAL		163,361	163,361	158,818	160,132	0	3,230	0	3,230	0	163,361	0	0	0	3,626	05/25/2043.	1
3137G1 AA 5	FWLS 2015-SC01 1A 3.500		06/25/2018.	PAID ON PRINCIPAL		228,444	228,444	232,227	233,311	0	(4,868)	0	(4,868)	0	228,444	0	0	0	3,571	05/25/2045.	1
3137G1 AL 1	FWLS 2015-SC02 2A CMO 3.500		06/25/2018.	PAID ON PRINCIPAL		462,935	462,935	468,794	470,085	0	(7,149)	0	(7,149)	0	462,935	0	0	0	7,048	09/25/2045.	1
3137G1 AV 9	FWLS 2016-SC01 1A CMO 3.000		06/25/2018.	PAID ON PRINCIPAL		87,369	87,369	88,789	88,864	0	(1,495)	0	(1,495)	0	87,369	0	0	0	1,141	07/25/2046.	1
3137G1 AW 7	FWLS 2016-SC01 2A CMO 3.500		06/25/2018.	PAID ON PRINCIPAL		112,895	112,895	115,929	116,301	0	(3,406)	0	(3,406)	0	112,895	0	0	0	1,511	07/25/2046.	1
3137G1 BK 2	FWLS 2017-SC01 1A 3.000		06/25/2018.	PAID ON PRINCIPAL		437,642	437,642	422,530	422,938	0	14,704	0	14,704	0	437,642	0	0	0	5,685	12/25/2046.	1
3137G1 BL 0	FWLS 2017-SC01 2A 3.500		06/25/2018.	PAID ON PRINCIPAL		940,285	940,285	937,273	937,292	0	2,994	0	2,994	0	940,285	0	0	0	13,033	12/25/2046.	1
35563P BE 8	SCRT 2017-2 HT 2.250		06/25/2018.	PAID ON PRINCIPAL		88,760	88,760	87,394	87,713	0	1,047	0	1,047	0	88,760	0	0	0	809	08/25/2056.	1
35563P DD 8	SCRT 2017-4 HT 2.250		05/25/2018.	PAID ON PRINCIPAL		235,558	235,558	234,959	234,664	0	894	0	894	0	235,558	0	0	0	2,270	06/25/2057.	1
35563P DD 8	SCRT 2017-4 HT 2.250		05/25/2018.	RECOVERY OF PAR WRITE-OFF.		0	(5,673)	(5,658)	(5,651)	0	(16)	0	(16)	0	(5,667)	0	5,667	5,667	0	06/25/2057.	1
35563P DD 8	SCRT 2017-4 HT 2.500		06/25/2018.	PAID ON PRINCIPAL		140,756	140,756	140,399	140,222	0	534	0	534	0	140,756	0	0	0	1,767	06/25/2057.	1
3138NJ AA 6	FN FN0000 3.584		06/25/2018.	PAID ON PRINCIPAL		54,165	54,165	52,151	53,337	0	827	0	827	0	54,165	0	0	0	775	09/25/2020.	1
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.						614,938,341	610,455,632	618,506,269	615,593,584	0	(226,586)	0	(226,586)	0	615,366,998	0	(428,657)	(428,657)	5,578,889	XXX	XXX
Bonds - Industrial and Miscellaneous																					
025816 BG 3	AMERICAN EXPRESS 1.550		05/22/2018.	MATURED		1,000,000	1,000,000	998,320	999,853	0	147	0	147	0	1,000,000	0	0	0	7,750	05/22/2018.	1FE
03523T AN 8	ANHEUSER-BUSCH INBEV W 5.375	C	04/23/2018.	MAKE WHOLE CALL		3,131,250	3,000,000	3,461,280	3,123,515	0	(18,447)	0	(18,447)	0	3,105,068	0	(105,068)	(105,068)	255,771	01/15/2020.	2FE
03523T AV 0	ANHEUSER-BUSCH INBEV W 5.000	C	06/06/2018.	MAKE WHOLE CALL		1,040,710	1,000,000	993,810	998,237	0	316	0	316	0	998,552	0	1,448	1,448	72,793	04/15/2020.	2FE
037833 AJ 9	APPLE INC 1.000		05/03/2018.	MATURED		1,000,000	1,000,000	996,310	999,738	0	262	0	262	0	1,000,000	0	0	0	5,000	05/03/2018.	1FE
00206R AM 4	AT&T INC 5.600		05/15/2018.	MATURED		4,000,000	4,000,000	4,329,130	4,017,370	0	(17,370)	0	(17,370)	0	4,000,000	0	0	0	112,000	05/15/2018.	2FE
00206R EM 0	AT&T INC 3.900		05/23/2018.	MAKE WHOLE CALL		16,119,600	15,960,000	16,109,692	16,109,616	0	(732)	0	(732)	0	16,108,884	0	(148,884)	(148,884)	371,288	08/14/2027.	2FE
058498 AS 5	BALL CORP 4.000		05/24/2018.	GOLDMAN SACHS & CO		982,500	1,000,000	981,250	988,469	0	741	0	741	0	989,210	0	(6,710)	(6,710)	21,556	11/15/2023.	3FE
058498 AT 3	BALL CORP 5.250		04/05/2018.	KEYBANC CAPITAL MARK		1,040,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	40,000	40,000	40,542	07/01/2025.	3FE
05531F AN 3	BB&T CORP 2.050		05/15/2018.	REDEEMED		1,000,000	1,000,000	998,540	999,850	0	104	0	104	0	999,954	0	46	46	8,314	06/19/2018.	1FE
075887 CA 5	BECTON DICKINSON 4.400		06/25/2018.	MAKE WHOLE CALL		4,157,126	4,000,000	4,166,840	4,166,478	0	(27,994)	0	(27,994)	0	4,138,484	0	(138,484)	(138,484)	243,170	01/15/2021.	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 or Market Indicator (a)
90357# AW 6	BNSF RAILWAY CO SER A 5.510		04/01/2018.	REDEEMED		72,071	72,071	72,071	72,068	0	2	0	2	0	72,071	0	0	0	1,986	04/01/2024.	1
90357# AX 4	BNSF RAILWAY CO SER B 5.510		04/01/2018.	REDEEMED		102,874	102,874	102,874	102,871	0	3	0	3	0	102,874	0	0	0	2,834	04/01/2024.	1
90357# AY 2	BNSF RAILWAY CO SER C 5.510		04/01/2018.	REDEEMED		69,337	69,337	69,337	69,346	0	(9)	0	(9)	0	69,337	0	0	0	1,910	04/01/2024.	1
90357# AZ 9	BNSF RAILWAY CO SER D 5.510		04/01/2018.	REDEEMED		12,670	12,670	12,670	12,670	0	0	0	0	0	12,670	0	0	0	349	04/01/2024.	1
90357# BA 3	BNSF RAILWAY CO SER E 5.510		04/01/2018.	REDEEMED		3,599	3,599	3,599	3,599	0	0	0	0	0	3,599	0	0	0	99	04/01/2024.	1
90357# BB 1	BNSF RAILWAY CO SER F 5.510		04/01/2018.	REDEEMED		8,790	8,790	8,790	8,790	0	0	0	0	0	8,790	0	0	0	242	04/01/2024.	1
05567Y AA 7	BNSF 2005-4 TRUST 4.967		04/01/2018.	REDEEMED		238,766	238,766	240,135	239,446	0	(680)	0	(680)	0	238,766	0	0	0	5,930	04/01/2023.	1FE
097023 BE 4	BOEING CO .950		05/15/2018.	MATURED		1,500,000	1,500,000	1,483,485	1,498,736	0	1,264	0	1,264	0	1,500,000	0	0	0	7,125	05/15/2018.	1FE
103557 AA 2	BOYNE USA (144A) 7.250		04/11/2018.	WELLS FARGO SECURITIES		518,750	500,000	500,000	500,000	0	0	0	0	0	500,000	0	18,750	18,750	201	05/01/2025.	4FE
169905 AE 6	CHOICE HOTELS 5.750		05/08/2018.	BARCLAYS CAPITAL INC		1,694,000	1,600,000	1,784,000	1,698,576	0	(7,285)	0	(7,285)	0	1,691,291	0	2,709	2,709	78,967	07/01/2022.	2FE
19122T AE 9	COCA-COLA ENTERPRISES 3.250		04/12/2018.	EXCHANGED		994,750	1,000,000	982,460	992,894	0	514	0	514	0	993,408	0	1,342	1,342	22,535	08/19/2021.	2FE
459284 AB 1	COCA-COLA ENTERPRISES 3.500		04/12/2018.	EXCHANGED		1,006,930	1,000,000	1,022,150	1,007,347	0	(720)	0	(720)	0	1,006,627	0	303	303	21,625	09/15/2020.	2FE
199575 AW 1	COLUMBUS SOUTHERN POWE 6.050		05/01/2018.	MATURED		1,000,000	1,000,000	1,135,130	1,007,042	0	(7,042)	0	(7,042)	0	1,000,000	0	0	0	30,250	05/01/2018.	1FE
20030N AW 1	COMCAST CORP 5.700		05/15/2018.	MATURED		1,000,000	1,000,000	1,145,520	1,009,024	0	(9,024)	0	(9,024)	0	1,000,000	0	0	0	28,500	05/15/2018.	1FE
207597 ED 3	CONNECTICUT LIGHT AND 5.650		05/01/2018.	MATURED		1,000,000	1,000,000	1,104,470	1,005,010	0	(5,010)	0	(5,010)	0	1,000,000	0	0	0	28,250	05/01/2018.	1FE
20826F AA 4	CONOCOPHILLIPS 2.400		06/11/2018.	TENDERED		1,944,760	2,000,000	1,998,040	1,998,967	0	95	0	95	0	1,999,062	0	(54,302)	(54,302)	23,467	12/15/2022.	1FE
20826F AD 8	CONOCOPHILLIPS 3.350		06/11/2018.	TENDERED		1,002,230	1,000,000	1,031,990	1,026,999	0	(1,647)	0	(1,647)	0	1,025,352	0	(23,122)	(23,122)	19,169	11/15/2024.	1FE
20826F AG 1	CONOCOPHILLIPS 3.350		06/11/2018.	TENDERED		702,544	699,000	705,312	704,788	0	(317)	0	(317)	0	704,470	0	(1,926)	(1,926)	13,399	05/15/2025.	1FE
126650 BP 4	CVS LEASE PASS THRU CE 6.036		06/10/2018.	REDEEMED		50,963	50,963	54,851	54,763	0	(3,800)	0	(3,800)	0	50,963	0	0	0	1,283	12/10/2028.	2FE
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		06/10/2018.	REDEEMED		16,654	16,654	19,193	18,448	0	(1,795)	0	(1,795)	0	16,654	0	0	0	482	01/10/2030.	2FE
126650 BS 8	CVS LEASE PASS THRU CE 7.507		06/10/2018.	REDEEMED		42,458	42,458	42,458	42,458	0	(0)	0	(0)	0	42,458	0	0	0	1,329	01/10/2032.	2FE
126650 BV 1	CVS LEASE PASS THRU CE 5.773		06/10/2018.	REDEEMED		58,962	58,962	61,134	60,776	0	(1,814)	0	(1,814)	0	58,962	0	0	0	1,419	01/10/2033.	2FE
126650 BY 5	CVS LEASE PASS THRU CE 5.926		06/10/2018.	REDEEMED		50,605	50,605	52,018	51,858	0	(1,253)	0	(1,253)	0	50,605	0	0	0	1,250	01/10/2034.	2FE
25470X AP 0	DISH DBS CORP 4.250		04/01/2018.	MATURED		2,000,000	2,000,000	1,992,500	1,999,409	0	591	0	591	0	2,000,000	0	0	0	42,500	04/01/2018.	3FE
256677 AB 1	DOLLAR GENERAL 1.875		04/15/2018.	MATURED		2,000,000	2,000,000	1,997,720	1,999,819	0	181	0	181	0	2,000,000	0	0	0	18,750	04/15/2018.	2FE
260543 BV 4	DOW CHEMICAL CO 5.700		05/15/2018.	MATURED		350,000	350,000	280,000	345,795	0	4,205	0	4,205	0	350,000	0	0	0	9,975	05/15/2018.	2FE
594457 C@ 0	DTE GAS COMPANY 6.040		04/15/2018.	MATURED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	60,400	04/15/2018.	1
278058 DD 1	EATON CORP 5.600		05/15/2018.	MATURED		1,858,000	1,858,000	2,155,447	1,876,184	0	(18,184)	0	(18,184)	0	1,858,000	0	0	0	52,024	05/15/2018.	2FE
29335* AA 3	ENHANCED CAPITAL PARTN 7.060		05/15/2018.	TAX CREDIT - STATE		6,904	6,904	6,904	6,939	0	(34)	0	(34)	0	6,904	0	0	0	242	03/01/2019.	1
29379V AL 7	ENTERPRISE PRODUCTS 6.650		04/15/2018.	MATURED		2,000,000	2,000,000	1,993,677	1,999,189	0	811	0	811	0	2,000,000	0	0	0	66,500	04/15/2018.	2FE
30162A AC 2	EXELIS INC 5.550		06/22/2018.	MAKE WHOLE CALL		2,145,273	2,000,000	1,995,240	1,997,737	0	241	0	241	0	1,997,979	0	2,021	2,021	225,748	10/01/2021.	2FE
341099 CK 3	FLORIDA POWER CORP 5.650		06/15/2018.	MATURED		1,000,000	1,000,000	1,202,780	1,014,783	0	(14,783)	0	(14,783)	0	1,000,000	0	0	0	28,250	06/15/2018.	1FE
345397 VT 7	FORD MOTOR CREDIT 5.000		05/15/2018.	MATURED		2,000,000	2,000,000	2,190,000	2,012,831	0	(12,831)	0	(12,831)	0	2,000,000	0	0	0	50,000	05/15/2018.	2FE
35671D BH 7	FREEPORT-MCMORAN 4.000		05/23/2018.	RBC CAPITAL MARKETS		992,500	1,000,000	996,190	997,726	0	242	0	242	0	997,969	0	(5,469)	(5,469)	21,222	11/14/2021.	3FE
377372 AD 9	GLAXOSMITHKLINE 5.650	C	05/15/2018.	MATURED		2,000,000	2,000,000	2,330,130	2,019,815	0	(19,815)	0	(19,815)	0	2,000,000	0	0	0	56,500	05/15/2018.	1FE
38141G FM 1	GOLDMAN SACHS GROUP 6.150		04/01/2018.	MATURED		2,000,000	2,000,000	1,996,320	1,999,409	0	591	0	591	0	2,000,000	0	0	0	61,500	04/01/2018.	1FE
362320 AZ 6	GTE CORP 6.840		04/15/2018.	MATURED		1,000,000	1,000,000	1,073,090	1,002,183	0	(2,183)	0	(2,183)	0	1,000,000	0	0	0	34,200	04/15/2018.	2FE
413875 AM 7	HARRIS CORP 4.400		06/22/2018.	MAKE WHOLE CALL		2,075,694	2,000,000	1,992,740	1,997,494	0	396	0	396	0	1,997,891	0	2,109	2,109	121,406	12/15/2020.	2FE
431282 AF 9	HIGHWOODS REALTY LP 7.500		04/15/2018.	MATURED		1,400,000	1,400,000	1,304,030	1,396,337	0	3,663	0	3,663	0	1,400,000	0	0	0	52,500	04/15/2018.	2FE
432833 AC 5	HILTON DOMESTIC OPERAT 5.125		05/03/2018.	MORGAN STANLEY		995,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(5,000)	(5,000)	3,417	05/01/2026.	3FE
446438 RN 5	HUNTINGTON NATIONAL BA 2.000		06/30/2018.	MATURED		1,000,000	1,000,000	997,110	999,505	0	495	0	495	0	1,000,000	0	0	0	10,000	06/30/2018.	1FE
45138L AW 3	IDAHO POWER CO 4.500		04/17/2018.	MAKE WHOLE CALL		2,070,876	2,000,000	2,055,490	2,015,459	0	(2,044)	0	(2,044)	0	2,013,415	0	(13,415)	(13,415)	127,376	03/01/2020.	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 or Market Indicator (a)
47215B AD 9	JCPL 2006-A A4 5.610		06/05/2018.	REDEEMED		46,461	46,461	46,420	46,445	0	16	0	16	0	46,461	0	0	0	1,303	06/05/2023.	1FE
28336L BR 9	KINDER MORGAN INC 7.250		06/01/2018.	MATURED		1,795,000	1,795,000	1,457,591	1,769,668	0	25,332	0	25,332	0	1,795,000	0	0	0	65,069	06/01/2018.	2FE
513075 BE 0	LAMAR MEDIA CORP 5.000		05/16/2018.	SUNTRUST		3,041,250	3,000,000	3,020,000	3,020,000	0	(777)	0	(777)	0	3,019,223	0	22,027	22,027	82,083	05/01/2023.	3FE
524908 CM 0	LEHMAN BROTHERS HOLDIN 7.875		04/05/2018.	PAID ON PRINCIPAL		7,399	7,399	925	0	130	7,269	0	7,399	0	7,399	0	0	0	0	08/15/2010.	6*
52517P D5 7	LEHMAN BROTHERS HOLDIN 5.000		04/05/2018.	PAID ON PRINCIPAL		7,413	7,413	704	0	130	7,283	0	7,413	0	7,413	0	0	0	0	01/14/2011.	6*
52517P G9 6	LEHMAN BROTHERS HOLDIN 5.750		04/05/2018.	PAID ON PRINCIPAL		15,030	15,030	1,879	0	263	14,767	0	15,030	0	15,030	0	0	0	0	04/25/2011.	6*
52517P R6 0	LEHMAN BROTHERS HOLDIN 5.250		04/05/2018.	PAID ON PRINCIPAL		7,392	7,392	924	0	129	7,263	0	7,392	0	7,392	0	0	0	0	02/06/2012.	6*
52517P SC 6	LEHMAN BROTHERS HOLDIN 6.625		04/05/2018.	PAID ON PRINCIPAL		37,139	37,139	4,642	0	647	36,492	0	37,139	0	37,139	0	0	0	0	01/18/2012.	6*
52517P VV 0	LEHMAN BROTHERS HOLDIN 4.800		04/05/2018.	PAID ON PRINCIPAL		15,058	15,058	1,882	263	0	14,794	0	14,794	0	15,058	0	0	0	0	03/13/2014.	6
571903 AT 0	MARRIOTT INTERNATIONAL 6.750		05/15/2018.	MATURED		4,045,000	4,045,000	4,307,359	4,114,658	0	(69,658)	0	(69,658)	0	4,045,000	0	0	0	136,519	05/15/2018.	2FE
573284 AK 2	MARTIN MARIETTA MATERI 6.600		04/15/2018.	MATURED		2,125,000	2,125,000	2,131,654	2,124,742	0	258	0	258	0	2,125,000	0	0	0	70,125	04/15/2018.	2FE
585055 AS 5	MEDTRONIC INC 4.450		04/27/2018.	MAKE WHOLE CALL		1,033,690	1,000,000	1,026,000	1,007,213	0	(1,007)	0	(1,007)	0	1,006,206	0	(6,206)	(6,206)	61,132	03/15/2020.	1FE
59217G AG 4	MET LIFE GLOBAL FUNDIN 3.650		06/14/2018.	MATURED		2,000,000	2,000,000	1,997,560	1,999,766	0	235	0	235	0	2,000,000	0	0	0	36,500	06/14/2018.	1FE
59156R AT 5	METLIFE INC 7.717		05/30/2018.	TENDERED		1,038,720	1,000,000	1,243,170	1,041,459	0	(15,129)	0	(15,129)	0	1,026,330	0	12,390	12,390	61,093	02/15/2019.	1FE
617446 6Q 7	MORGAN STANLEY 6.625		04/01/2018.	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	33,125	04/01/2018.	1FE
63615# AD 3	NATIONAL FOOTBALL LEAG 5.600		04/15/2018.	REDEEMED		190,839	190,839	190,839	190,834	0	5	0	5	0	190,839	0	0	0	5,344	03/31/2024.	1FE
63615# AG 6	NATIONAL FOOTBALL LEAG 5.600		04/15/2018.	REDEEMED		114,504	114,504	114,504	114,501	0	3	0	3	0	114,504	0	0	0	3,206	03/31/2024.	1
655044 AK 1	NOBLE ENERGY INC 5.625		05/01/2018.	REDEEMED		577,000	569,000	603,021	579,716	0	(2,716)	0	(2,716)	0	577,000	0	0	0	16,003	05/01/2021.	2FE
655844 AZ 1	NORFOLK SOUTHERN CORP 5.750		04/01/2018.	MATURED		1,000,000	1,000,000	1,168,510	1,007,062	0	(7,062)	0	(7,062)	0	1,000,000	0	0	0	28,750	04/01/2018.	2FE
67059T AA 3	NUSTAR LOGISTICS 8.400		04/15/2018.	MATURED		4,000,000	4,000,000	4,350,520	4,019,743	0	(19,743)	0	(19,743)	0	4,000,000	0	0	0	173,000	04/15/2018.	3FE
62947Q AN 8	NXP BV/NXP FUNDING LLC 5.750	C	04/02/2018.	REDEEMED		2,827,005	2,748,000	2,871,030	2,823,823	0	3,182	0	3,182	0	2,827,005	0	0	0	86,467	03/15/2023.	3FE
68389X AC 9	ORACLE CORP 5.750		04/15/2018.	MATURED		2,000,000	2,000,000	1,997,185	1,999,479	0	521	0	521	0	2,000,000	0	0	0	57,500	04/15/2018.	1FE
70109H AH 8	PARKER-HANNIFIN CORP 5.500		05/15/2018.	MATURED		1,000,000	1,000,000	998,940	999,811	0	189	0	189	0	1,000,000	0	0	0	27,500	05/15/2018.	1FE
718172 AA 7	PHILIP MORRIS INTERNAT 5.650		05/16/2018.	MATURED		5,000,000	5,000,000	5,312,310	5,018,475	0	(18,475)	0	(18,475)	0	5,000,000	0	0	0	141,250	05/16/2018.	1FE
72347Q AJ 2	PINNACLE FOODS FINANCE 4.875		05/30/2018.	REDEEMED		5,567,045	5,500,000	5,555,000	5,513,522	0	12,136	0	12,136	0	5,525,658	0	41,387	41,387	155,661	05/01/2021.	4FE
723787 AF 4	PIONEER NATURAL RESOUR 6.875		05/01/2018.	MATURED		4,606,000	4,606,000	4,991,753	4,626,914	0	(20,914)	0	(20,914)	0	4,606,000	0	0	0	158,331	05/01/2018.	2FE
69349L AE 8	PNC BANK NA 6.875		04/01/2018.	MATURED		1,000,000	1,000,000	992,220	999,437	0	563	0	563	0	1,000,000	0	0	0	34,375	04/01/2018.	1FE
731068 A* 3	POLARIS INDUSTRIES INC 3.810		05/02/2018.	MATURED		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	95,250	05/02/2018.	1
74153W BZ 1	PRICOA GLOBAL FUNDING 1.600		05/29/2018.	MATURED		5,000,000	5,000,000	4,999,840	4,999,941	0	59	0	59	0	5,000,000	0	0	0	40,000	05/29/2018.	1FE
742718 BG 3	PROCTER & GAMBLE CO 8.000		05/25/2018.	TENDERED		3,418,445	2,699,000	3,887,107	3,475,224	0	(42,176)	0	(42,176)	0	3,433,048	0	(14,603)	(14,603)	158,341	09/01/2024.	1FE
742718 BH 1	PROCTER & GAMBLE CO 6.450		05/25/2018.	TENDERED		2,379,820	2,000,000	2,623,390	2,486,265	0	(21,592)	0	(21,592)	0	2,464,672	0	(84,852)	(84,852)	111,083	01/15/2026.	1FE
74456Q AS 5	PUBLIC SERVICE ELECTRI 5.300		05/01/2018.	MATURED		1,000,000	1,000,000	999,200	999,814	0	186	0	186	0	1,000,000	0	0	0	26,500	05/01/2018.	1FE
744482 BJ 8	PUBLIC SERVICE OF NEW 6.000		05/01/2018.	MATURED		1,000,000	1,000,000	997,620	999,702	0	298	0	298	0	1,000,000	0	0	0	30,000	05/01/2018.	1FE
748767 AF 7	QUINTILES IMS INC (144 4.875		04/05/2018.	SUNTRUST		2,045,000	2,000,000	2,022,500	2,013,511	0	(1,006)	0	(1,006)	0	2,012,505	0	32,495	32,495	39,000	05/15/2023.	3FE
75913M AB 5	REGIONS BANK ALABAMA 7.500		05/15/2018.	MATURED		2,000,000	2,000,000	1,998,340	1,999,392	0	608	0	608	0	2,000,000	0	0	0	75,000	05/15/2018.	2FE
7591EP AJ 9	REGIONS FINANCIAL CORP 2.000		05/15/2018.	MATURED		800,000	800,000	796,312	799,532	0	468	0	468	0	800,000	0	0	0	8,000	05/15/2018.	2FE
76009N AK 6	RENT-A-CENTER 4.750		06/11/2018.	RBC CAPITAL MARKETS		916,800	955,000	914,413	907,250	28,180	2,447	0	30,627	0	937,877	0	(21,077)	(21,077)	27,974	05/01/2021.	4FE
760759 AL 4	REPUBLIC SERVICES 3.800		05/15/2018.	MATURED		1,000,000	1,000,000	999,690	999,914	0	86	0	86	0	1,000,000	0	0	0	19,000	05/15/2018.	2FE
749571 AB 1	RHP HOTEL PPTY 5.000		06/19/2018.	CANTOR FITZGERALD		3,274,375	3,250,000	3,265,000	3,253,695	0	(2,442)	0	(2,442)	0	3,251,253	0	23,122	23,122	111,042	04/15/2021.	4FE
811065 AC 5	SCRIPPS NETWORKS 3.900		04/03/2018.	EXCHANGED		2,011,560	2,000,000	1,985,320	1,989,201	0	353	0	353	0	1,989,554	0	22,006	22,006	31,900	11/15/2024.	2FE
811065 AF 8	SCRIPPS NETWORKS 3.500		04/03/2018.	EXCHANGED		988,530	1,000,000	985,440	990,059	0	500	0	500	0	990,559	0	(2,029)	(2,029)	11,500	06/15/2022.	2FE
811065 AG 6	SCRIPPS NETWORKS 3.950		04/03/2018.	EXCHANGED		1,748,366	1,760,000	1,788,706	1,786,468	0	(853)	0	(853)	0	1,785,615	0	(37,248)	(37,248)	22,616	06/15/2025.	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 or Market Indicator (a)
827048 AP 4	SILGAN HOLDINGS 5.000	..	04/16/2018.	MAKE WHOLE CALL		2,797,000	2,797,000	2,805,391	2,797,412	0	(412)	0	(412)	0	2,797,000	0	0	0	75,752	04/01/2020.	3FE
842434 CD 2	SOUTHERN CALIFORNIA GA 5.450	..	04/15/2018.	MATURED		620,000	620,000	748,191	627,459	0	(7,459)	0	(7,459)	0	620,000	0	0	0	16,895	04/15/2018.	1FE
857477 AK 9	STATE STREET CORP 1.350	..	05/15/2018.	MATURED		1,000,000	1,000,000	999,040	999,917	0	83	0	83	0	1,000,000	0	0	0	6,750	05/15/2018.	1FE
863667 AD 3	STRYKER CORP 1.300	..	04/01/2018.	MATURED		2,000,000	2,000,000	1,991,300	1,999,529	0	471	0	471	0	2,000,000	0	0	0	13,000	04/01/2018.	1FE
87264A AL 9	T-MOBILE USA INC 6.625	..	04/01/2018.	REDEEMED		1,033,130	1,000,000	1,037,500	1,022,223	0	10,907	0	10,907	0	1,033,130	0	0	0	33,125	04/01/2023.	3FE
882508 AV 6	TEXAS INSTRUMENTS INC 1.000	..	05/01/2018.	MATURED		1,000,000	1,000,000	990,700	999,353	0	647	0	647	0	1,000,000	0	0	0	5,000	05/01/2018.	1FE
90782J AA 1	UNION PACIFIC PASS THR 2.695	..	05/12/2018.	REDEEMED		343,346	343,346	343,346	343,340	0	6	0	6	0	343,346	0	0	0	4,627	05/12/2027.	1FE
90782L AA 6	UNION PACIFIC RAILROAD 2.495	..	05/09/2018.	REDEEMED		69,028	69,028	69,028	69,027	0	1	0	1	0	69,028	0	0	0	861	11/09/2029.	1FE
92343V AX 2	VERIZON COMMUNICATIONS 4.600	..	06/21/2018.	EXCHANGED		1,042,000	1,000,000	1,055,770	1,021,027	0	(2,901)	0	(2,901)	0	1,018,126	0	23,874	23,874	33,222	04/01/2021.	2FE
92343V BC 7	VERIZON COMMUNICATIONS 3.500	..	06/21/2018.	EXCHANGED		3,036,900	3,000,000	2,987,770	2,994,682	0	614	0	614	0	2,995,296	0	41,604	41,604	67,083	11/01/2021.	2FE
92343V BR 4	VERIZON COMMUNICATIONS 5.150	..	06/21/2018.	EXCHANGED		4,317,080	4,000,000	4,432,630	4,333,666	0	(25,189)	0	(25,189)	0	4,308,478	0	8,602	8,602	157,933	09/15/2023.	2FE
927804 FF 6	VIRGINIA ELECTRIC & PO 5.400	..	04/30/2018.	MATURED		1,000,000	1,000,000	997,750	999,745	0	255	0	255	0	1,000,000	0	0	0	27,000	04/30/2018.	2FE
98385X AP 1	XTO ENERGY INC 5.500	..	06/15/2018.	MATURED		1,000,000	1,000,000	995,390	999,677	0	323	0	323	0	1,000,000	0	0	0	27,500	06/15/2018.	1FE
008916 AH 1	AGRIUM INC 6.750	A	04/10/2018.	EXCHANGED		4,127,360	4,000,000	4,461,370	4,077,345	0	(20,564)	0	(20,564)	0	4,056,781	0	70,579	70,579	202,750	01/15/2019.	2FE
008916 AK 4	AGRIUM INC 3.150	A	04/10/2018.	EXCHANGED		2,972,040	3,000,000	2,999,030	2,999,463	0	95	0	95	0	2,999,558	0	(27,518)	(27,518)	52,613	10/01/2022.	2FE
008916 AL 2	AGRIUM INC 3.500	A	04/10/2018.	EXCHANGED		1,988,220	2,000,000	1,998,650	1,999,175	0	17	0	17	0	1,999,191	0	(10,971)	(10,971)	27,083	06/01/2023.	2FE
008916 AP 3	AGRIUM INC 3.375	A	04/10/2018.	EXCHANGED		968,250	1,000,000	1,002,330	1,001,719	0	(43)	0	(43)	0	1,001,675	0	(33,425)	(33,425)	20,219	03/15/2025.	2FE
06366R MS 1	BANK OF MONTREAL 1.450	A	04/09/2018.	MATURED		1,000,000	1,000,000	997,940	999,870	0	130	0	130	0	1,000,000	0	0	0	7,250	04/09/2018.	1FE
136375 BR 2	CANADIAN NATIONAL RAIL 5.550	A	05/15/2018.	MATURED		1,785,000	1,785,000	1,850,026	1,788,106	0	(3,106)	0	(3,106)	0	1,785,000	0	0	0	49,534	05/15/2018.	1FE
73755L AF 4	POTASH CORP 6.500	A	04/10/2018.	EXCHANGED		518,960	500,000	602,665	525,628	0	(5,062)	0	(5,062)	0	520,566	0	(1,606)	(1,606)	13,590	05/15/2019.	2FE
73755L AH 0	POTASH CORP 4.875	A	04/10/2018.	EXCHANGED		1,029,650	1,000,000	994,800	998,578	0	217	0	217	0	998,796	0	30,854	30,854	26,729	03/30/2020.	2FE
73755L AM 9	POTASH CORP 3.000	A	04/10/2018.	EXCHANGED		1,896,620	2,000,000	1,997,070	1,997,730	0	120	0	120	0	1,997,850	0	(101,230)	(101,230)	33,500	04/01/2025.	2FE
73755L AN 7	POTASH CORP-SASKATCHEW 4.000	A	04/10/2018.	EXCHANGED		992,570	1,000,000	998,840	998,939	0	(3)	0	(3)	0	998,936	0	(6,366)	(6,366)	13,778	12/15/2026.	2FE
775109 AK 7	ROGERS COMMUNICATIONS 6.800	A	04/13/2018.	MAKE WHOLE CALL		5,077,046	5,000,000	5,417,750	5,037,617	0	(17,725)	0	(17,725)	0	5,019,891	0	(19,891)	(19,891)	301,823	08/15/2018.	2FE
05253J AC 5	AUST & NZ BANKING GRP 1.450	D	05/15/2018.	MATURED		2,000,000	2,000,000	1,998,840	1,999,891	0	109	0	109	0	2,000,000	0	0	0	14,500	05/15/2018.	1FE
067316 AB 5	BACARDI LTD (144A) 8.200	D	05/21/2018.	MAKE WHOLE CALL		2,091,602	2,000,000	2,603,760	2,111,802	0	(34,277)	0	(34,277)	0	2,077,525	0	(77,525)	(77,525)	196,380	04/01/2019.	2FE
25152R 2U 6	DEUTSCHE BANK AG 2.950	D	06/01/2018.	EXCHANGED		1,953,600	2,000,000	1,996,580	1,998,094	0	274	0	274	0	1,998,368	0	(44,768)	(44,768)	48,053	08/20/2020.	2FE
44328M BT 0	HSBC BANK PLC (144A) 1.500	D	05/15/2018.	MATURED		1,000,000	1,000,000	998,130	999,845	0	155	0	155	0	1,000,000	0	0	0	7,500	05/15/2018.	1FE
65557F AG 1	NORDEA BANK AB (144A) 1.625	D	05/15/2018.	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	8,125	05/15/2018.	1FE
500472 AF 2	PHILIPS ELECTRONICS 3.750	D	04/26/2018.	MAKE WHOLE CALL		1,025,150	1,000,000	995,450	997,838	0	161	0	161	0	997,999	0	2,001	2,001	48,171	03/15/2022.	2FE
76720A AC 0	RIO TINTO FINANCE 3.500	D	04/19/2018.	MAKE WHOLE CALL		3,074,688	3,000,000	2,984,220	2,992,532	0	542	0	542	0	2,993,075	0	6,925	6,925	135,063	03/22/2022.	1FE
76720A AF 3	RIO TINTO FINANCE 2.875	D	04/19/2018.	MAKE WHOLE CALL		1,939,235	1,937,000	1,911,587	1,924,222	0	767	0	767	0	1,924,989	0	12,011	12,011	39,051	08/21/2022.	1FE
767201 AN 6	RIO TINTO FINANCE 4.125	D	04/19/2018.	MAKE WHOLE CALL		3,121,915	3,000,000	2,998,050	2,999,138	0	83	0	83	0	2,999,221	0	779	779	173,134	05/20/2021.	1FE
767201 AQ 9	RIO TINTO FINANCE 3.750	D	04/19/2018.	MAKE WHOLE CALL		2,055,781	2,000,000	2,031,520	2,020,041	0	(1,503)	0	(1,503)	0	2,018,538	0	(18,538)	(18,538)	99,323	09/20/2021.	1FE
83051G AA 6	SKANDINAVISKA ENSKILDA 1.375	D	05/29/2018.	MATURED		1,000,000	1,000,000	997,840	999,809	0	191	0	191	0	1,000,000	0	0	0	6,875	05/29/2018.	1FE
85235X AD 7	STADSHYPOTEK AB (144A) 1.250	D	05/23/2018.	MATURED		1,000,000	1,000,000	994,800	999,569	0	431	0	431	0	1,000,000	0	0	0	6,250	05/23/2018.	1FE
91911T AL 7	VALE OVERSEAS LIMITED 4.625	D	04/17/2018.	MAKE WHOLE CALL		2,087,763	2,000,000	2,143,420	2,053,184	0	(5,560)	0	(5,560)	0	2,047,624	0	(47,624)	(47,624)	142,235	09/15/2020.	2FE
92857W AS 9	VODAFONE GROUP PLC 5.450	D	06/16/2018.	MAKE WHOLE CALL		1,027,240	1,000,000	997,410	999,497	0	170	0	170	0	999,667	0	333	333	55,398	06/10/2019.	2FE
96122W AE 0	WESTPAC BANKING CORP (1.375	D	05/30/2018.	MATURED		1,000,000	1,000,000	998,600	999,873	0	127	0	127	0	1,000,000	0	0	0	6,875	05/30/2018.	1FE
04542B MS 8	ABFC 2005-AQ1 A4 5.010	..	06/25/2018.	PAID ON PRINCIPAL		216,965	216,965	211,541	186,891	0	30,075	0	30,075	0	216,965	0	0	0	4,549	01/25/2034.	1FM
00841L AB 2	ABMT 2014-3 A2 (144A) 3.500	..	06/25/2018.	PAID ON PRINCIPAL		97,429	97,429	98,061	98,241	0	(811)	0	(811)	0	97,429	0	0	0	1,512	11/25/2044.	1FM
00841X AG 5	ABMT 2015-2 A7 CMO 3.500	..	06/25/2018.	PAID ON PRINCIPAL		126,761	126,761	130,188	129,709	0	(2,948)	0	(2,948)	0	126,761	0	0	0	1,803	03/25/2045.	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 or Market Indicator (a)
00841Y AH 1	ABMT 2015-3 A8 (144A) 3.000	..	06/25/2018.	PAID ON PRINCIPAL		499,179	499,179	507,135	506,284	0	(7,105)	0	(7,105)	0	499,179	0	0	0	6,367	04/25/2045.	1FM
00842A AK 5	ABMT 2015-4 A10 3.000	..	06/25/2018.	PAID ON PRINCIPAL		99,359	99,359	99,980	99,936	0	(577)	0	(577)	0	99,359	0	0	0	1,211	06/25/2045.	1FM
00842A AD 1	ABMT 2015-4 A4 3.500	..	06/25/2018.	PAID ON PRINCIPAL		218,591	218,591	218,044	218,033	0	557	0	557	0	218,591	0	0	0	3,110	06/25/2045.	1FM
00842V AC 7	ABMT 2016-3 A3 CMO 3.500	..	06/25/2018.	PAID ON PRINCIPAL		59,265	59,265	60,895	60,935	0	(1,670)	0	(1,670)	0	59,265	0	0	0	783	08/25/2046.	1FM
004375 CE 9	ACCR 2004-4 A2C 2.897	..	04/25/2018.	PAID ON PRINCIPAL		11,755	11,755	11,299	11,738	0	17	0	17	0	11,755	0	0	0	104	01/25/2035.	1FM
004375 CF 6	ACCR 2004-4 A2D 2.597	..	04/25/2018.	PAID ON PRINCIPAL		79,827	79,827	68,002	73,752	0	6,075	0	6,075	0	79,827	0	0	0	625	01/25/2035.	1FM
007036 QM 1	ARMT 2005-8 4A21 CMO 3.706	..	06/25/2018.	PAID ON PRINCIPAL		305,387	305,387	277,603	233,027	0	72,360	0	72,360	0	305,387	0	0	0	3,980	11/25/2035.	1FM
07386H SW 2	BALTA 2005-4 22A2 CMO 3.731	..	06/25/2018.	PAID ON PRINCIPAL		94,865	94,865	50,278	31,500	0	63,364	0	63,364	0	94,865	0	0	0	1,676	05/25/2035.	1FM
06050H D3 9	BOAMS 2003-B 2A2 CMO 4.329	..	06/25/2018.	PAID ON PRINCIPAL		258	258	249	249	0	9	0	9	0	258	0	0	0	5	03/25/2033.	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 4.435	..	06/25/2018.	PAID ON PRINCIPAL		15,272	15,272	14,820	14,833	0	439	0	439	0	15,272	0	0	0	269	05/25/2033.	1FM
05949C EL 6	BOAMS 2005-G 4A1 CMO 3.483	..	06/25/2018.	PAID ON PRINCIPAL		7,813	7,813	7,278	7,052	0	762	0	762	0	7,813	0	0	0	114	08/25/2035.	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 3.643	..	06/25/2018.	PAID ON PRINCIPAL		33,085	33,085	31,534	23,410	0	9,675	0	9,675	0	33,085	0	0	0	482	11/25/2035.	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 3.643	..	06/25/2018.	WRITTEN OFF		0	5,987	5,706	4,236	0	137	0	137	0	4,373	0	(4,373)	(4,373)	92	11/25/2035.	1FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000	..	06/25/2018.	PAID ON PRINCIPAL		37,928	37,928	35,083	24,006	0	13,922	0	13,922	0	37,928	0	0	0	1,004	03/25/2037.	1FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000	..	06/25/2018.	WRITTEN OFF		0	4,891	4,525	3,096	0	(142)	0	(142)	0	2,954	0	(2,954)	(2,954)	128	03/25/2037.	1FM
07384M F8 0	BSARM 2004-1 11A1 CMO 3.686	..	06/25/2018.	PAID ON PRINCIPAL		17,299	17,299	14,153	12,474	0	4,826	0	4,826	0	17,299	0	0	0	257	04/25/2034.	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 3.639	..	06/25/2018.	PAID ON PRINCIPAL		177,946	177,946	110,327	92,187	0	85,759	0	85,759	0	177,946	0	0	0	2,623	02/25/2036.	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 3.639	..	06/25/2018.	WRITTEN OFF		0	12,949	8,028	6,708	0	(425)	0	(425)	0	6,283	0	(6,283)	(6,283)	226	02/25/2036.	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 3.639	..	05/25/2018.	RECOVERY OF PAR WRITE-OFF.		0	(110,338)	(68,409)	(57,162)	0	3,834	0	3,834	0	(53,328)	0	53,328	53,328	0	02/25/2036.	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 3.782	..	06/25/2018.	PAID ON PRINCIPAL		260,749	260,749	187,739	143,668	0	117,081	0	117,081	0	260,749	0	0	0	4,073	06/25/2047.	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 3.782	..	05/25/2018.	WRITTEN OFF		0	2,514	1,810	1,385	0	(23)	0	(23)	0	1,362	0	(1,362)	(1,362)	30	06/25/2047.	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 3.782	..	06/25/2018.	RECOVERY OF PAR WRITE-OFF.		0	(152,209)	(109,590)	(83,864)	0	8,500	0	8,500	0	(75,364)	0	75,364	75,364	0	06/25/2047.	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 3.391	..	06/25/2018.	PAID ON PRINCIPAL		220,846	220,846	189,252	175,381	(0)	45,464	0	45,464	0	220,846	0	0	0	3,027	01/25/2036.	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 3.363	..	04/25/2018.	WRITTEN OFF		0	2,168	1,858	1,721	0	(2)	0	(2)	0	1,720	0	(1,720)	(1,720)	23	01/25/2036.	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 3.391	..	06/25/2018.	RECOVERY OF PAR WRITE-OFF.		0	(101,339)	(86,842)	(80,477)	0	4,633	0	4,633	0	(75,844)	0	75,844	75,844	0	01/25/2036.	1FM
12554C AK 4	CIM 2018-J1 A10 CMO (1 3.500	..	06/25/2018.	PAID ON PRINCIPAL		116,344	116,344	114,944	114,944	0	1,400	0	1,400	0	116,344	0	0	0	621	03/25/2048.	1FE
17321L AA 7	CMLTI 2013-J1 A1 (144A 3.500	..	06/25/2018.	PAID ON PRINCIPAL		430,483	430,483	437,478	437,417	0	(6,934)	0	(6,934)	0	430,483	0	0	0	6,224	10/25/2043.	1FE
172973 Z9 3	CMSI 2005-5 2A1 CMO 5.000	..	06/25/2018.	PAID ON PRINCIPAL		63,527	63,527	63,211	63,280	(1)	247	0	246	0	63,527	0	0	0	1,142	08/25/2020.	1FM
17310B AD 6	CMSI 2006-3 1A4 CMO 6.000	..	06/25/2018.	PAID ON PRINCIPAL		225,645	225,645	205,874	190,830	0	34,815	0	34,815	0	225,645	0	0	0	5,686	06/25/2036.	1FM
17312K AB 8	CMSI 2007-5 1A2 CMO 6.000	..	06/25/2018.	PAID ON PRINCIPAL		11,183	11,183	10,008	3,109	0	8,073	0	8,073	0	11,183	0	0	0	239	06/25/2037.	1FM
17312K AB 8	CMSI 2007-5 1A2 CMO 6.000	..	06/25/2018.	WRITTEN OFF		0	314	281	87	0	(21)	0	(21)	0	66	0	(66)	(66)	8	06/25/2037.	1FM
17312D AA 6	CMSI 2007-8 1A1 CMO 6.000	..	06/25/2018.	PAID ON PRINCIPAL		24,420	24,420	16,361	10,716	0	13,703	0	13,703	0	24,420	0	0	0	610	09/25/2037.	1FM
12628K AA 0	CSAB 2006-3 A1A CMO 6.000	..	06/25/2018.	PAID ON PRINCIPAL		16,964	16,964	11,742	4,119	0	12,845	0	12,845	0	16,964	0	0	0	171	11/25/2036.	1FM
22540V 6Q 0	CSFB 2002-19 2M1 CMO 3.140	..	06/25/2018.	PAID ON PRINCIPAL		5,173	5,173	3,843	4,021	0	1,152	0	1,152	0	5,173	0	0	0	68	06/25/2032.	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000	..	06/25/2018.	PAID ON PRINCIPAL		12,135	12,135	12,582	12,167	0	(33)	0	(33)	0	12,135	0	0	0	303	12/25/2033.	1FM
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000	..	06/25/2018.	PAID ON PRINCIPAL		31,828	31,828	31,739	31,000	0	827	0	827	0	31,828	0	0	0	745	02/25/2020.	1FM
225458 G2 8	CSFB 2005-7 3A1 CMO 5.000	..	06/25/2018.	PAID ON PRINCIPAL		13,372	13,372	11,500	7,078	0	6,295	0	6,295	0	13,372	0	0	0	279	08/25/2020.	1FM
225458 G3 6	CSFB 2005-7 4A1 CMO 5.000	..	06/25/2018.	PAID ON PRINCIPAL		58,084	58,084	58,138	57,862	0	222	0	222	0	58,084	0	0	0	1,134	08/25/2020.	3FM
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000	..	06/25/2018.	VARIOUS		3,453,644	3,990,654	3,248,878	2,726,682	0	(27,262)	0	(27,262)	0	2,699,420	0	754,224	754,224	135,206	02/25/2037.	1FM
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000	..	06/25/2018.	WRITTEN OFF		0	83,132	67,680	56,802	0	(1,207)	0	(1,207)	0	55,594	0	(55,594)	(55,594)	2,221	02/25/2037.	1FM
12647M BW 4	CSMC 2013-6 2A3 CMO 3.500	..	06/25/2018.	PAID ON PRINCIPAL		95,981	95,981	94,227	94,384	0	1,598	0	1,598	0	95,981	0	0	0	1,295	08/25/2043.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12649X AQ 2	CSMC 2015-3 A9 CMO 3.500	..	06/25/2018.	PAID ON PRINCIPAL		189,379	189,379	192,220	192,562	0	(3,182)	0	(3,182)	0	189,379	0	0	0	2,680	03/25/2045.	1FM
12594X AA 2	CSMC 2017-HL1 A1 3.500	..	06/25/2018.	PAID ON PRINCIPAL		176,079	176,079	179,573	179,461	0	(3,382)	0	(3,382)	0	176,079	0	0	0	2,508	06/25/2047.	1FM
12594X AC 8	CSMC 2017-HL1 A3 3.500	..	06/25/2018.	PAID ON PRINCIPAL		156,515	156,515	160,110	159,858	0	(3,342)	0	(3,342)	0	156,515	0	0	0	2,230	06/25/2047.	1FM
12637L AD 1	CSMLT 2015-2 A6 CMO 3.500	..	06/25/2018.	PAID ON PRINCIPAL		127,246	127,246	129,075	128,362	0	(1,117)	0	(1,117)	0	127,246	0	0	0	1,853	08/25/2045.	1FM
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000	..	06/25/2018.	PAID ON PRINCIPAL		240,291	240,291	170,042	133,326	0	106,965	0	106,965	0	240,291	0	0	0	5,670	06/25/2036.	1FM
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000	..	06/25/2018.	WRITTEN OFF		0	27,623	19,547	15,327	0	(581)	0	(581)	0	14,746	0	(14,746)	(14,746)	554	06/25/2036.	1FM
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500	..	06/25/2018.	PAID ON PRINCIPAL		130,991	130,991	107,707	88,008	0	42,983	0	42,983	0	130,991	0	0	0	2,905	04/25/2036.	1FM
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500	..	06/25/2018.	WRITTEN OFF		0	33	27	22	0	(0)	0	(0)	0	22	0	(22)	(22)	1	04/25/2036.	1FM
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000	..	05/25/2018.	PAID ON PRINCIPAL		14,713	14,713	14,087	10,763	1,128	2,822	0	3,951	0	14,713	0	0	0	265	06/25/2018.	1FM
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000	..	06/25/2018.	WRITTEN OFF		0	963	922	704	74	4	0	78	0	782	0	(782)	(782)	17	06/25/2018.	1FM
12669E HN 9	CWHL 2003-27 A1 CMO 4.277	..	06/25/2018.	PAID ON PRINCIPAL		32,299	32,299	30,875	27,923	0	4,376	0	4,376	0	32,299	0	0	0	587	06/25/2033.	1FM
12669G 5U 1	CWHL 2005-17 1A8 CMO 5.500	..	06/25/2018.	PAID ON PRINCIPAL		81,149	81,149	71,132	61,974	0	19,175	0	19,175	0	81,149	0	0	0	1,900	09/25/2035.	1FM
126694 PG 7	CWHL 2005-28 A2 CMO 5.500	..	06/25/2018.	PAID ON PRINCIPAL		15,354	15,354	15,265	8,361	0	6,993	0	6,993	0	15,354	0	0	0	311	12/25/2035.	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000	..	06/25/2018.	PAID ON PRINCIPAL		42,925	42,925	38,418	24,570	0	18,355	0	18,355	0	42,925	0	0	0	1,181	12/25/2036.	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000	..	06/25/2018.	WRITTEN OFF		0	11,510	10,301	6,588	0	(267)	0	(267)	0	6,321	0	(6,321)	(6,321)	288	12/25/2036.	1FM
126694 W9 5	CWHL 2006-9 A8 CMO 6.000	..	06/25/2018.	PAID ON PRINCIPAL		65,897	65,897	56,806	41,625	0	24,272	0	24,272	0	65,897	0	0	0	1,636	05/25/2036.	1FM
126673 TD 4	CWL 2004-S1 A3 5.115	..	06/25/2018.	PAID ON PRINCIPAL		62,386	62,386	56,771	60,757	0	1,629	0	1,629	0	62,386	0	0	0	2,154	02/25/2035.	1FM
29977K AA 1	EVER 2013-2 A CMO 3.000	..	06/25/2018.	PAID ON PRINCIPAL		221,636	221,636	219,832	219,962	0	1,674	0	1,674	0	221,636	0	0	0	2,709	06/25/2043.	1FM
32029A AE 7	FFML 2006-FF18 A2D 2.301	..	06/25/2018.	PAID ON PRINCIPAL		130,059	130,059	59,129	42,507	0	87,552	0	87,552	0	130,059	0	0	0	1,044	12/25/2037.	1FM
33767C AP 2	FKMT 2015-1 A9 CMO 3.000	..	06/25/2018.	PAID ON PRINCIPAL		225,796	225,796	228,760	227,490	0	(1,694)	0	(1,694)	0	225,796	0	0	0	2,742	03/25/2045.	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750	..	06/25/2018.	PAID ON PRINCIPAL		13,776	13,776	9,936	2,305	0	11,471	0	11,471	0	13,776	0	0	0	320	04/25/2036.	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750	..	06/25/2018.	WRITTEN OFF		0	6,081	4,386	1,017	0	(5)	0	(5)	0	1,012	0	(1,012)	(1,012)	153	04/25/2036.	1FM
36186M AC 5	GMACM 2007-HE3 2A1 6.804	..	06/25/2018.	PAID ON PRINCIPAL		258,185	258,185	221,396	140,899	0	117,285	0	117,285	0	258,185	0	0	0	6,981	09/25/2037.	1FM
36228F YS 9	GSAMP 2003-SEA2 A1 (AM 4.421	..	06/25/2018.	PAID ON PRINCIPAL		71,693	71,693	62,015	63,653	0	8,040	0	8,040	0	71,693	0	0	0	1,231	07/25/2033.	1FM
36242D HQ 9	GSAMP 2004-AHL M1 3.066	..	06/25/2018.	PAID ON PRINCIPAL		126,845	126,845	96,481	107,434	0	19,411	0	19,411	0	126,845	0	0	0	1,534	08/25/2034.	1FM
36242D JW 4	GSMPS 2004-4 2A1 CMO 3.821	..	06/25/2018.	PAID ON PRINCIPAL		87,329	87,329	84,491	86,354	0	975	0	975	0	87,329	0	0	0	1,294	06/25/2034.	4FM
362341 LS 6	GSMPS 2005-RP3 2A1 CMO 3.724	..	06/25/2018.	PAID ON PRINCIPAL		275,065	275,065	259,936	251,800	0	23,265	0	23,265	0	275,065	0	0	0	4,401	09/25/2035.	1FM
36242D XY 4	GSR 2005-2F 1A1 CMO 5.500	..	06/25/2018.	VARIOUS		1,547,754	1,530,449	1,507,492	1,099,096	0	(37,087)	0	(37,087)	0	1,062,009	0	485,745	485,745	44,404	03/25/2035.	1FM
36297X AF 0	GSR 2006-5F 2A5 CMO 6.000	..	06/26/2018.	VARIOUS		6,299,908	6,092,290	5,458,570	4,638,272	0	(114,320)	0	(114,320)	0	4,523,951	0	1,775,956	1,775,956	209,124	06/25/2036.	1FM
36297X AF 0	GSR 2006-5F 2A5 CMO 6.000	..	06/25/2018.	WRITTEN OFF		0	11,589	10,383	8,823	0	(239)	0	(239)	0	8,585	0	(8,585)	(8,585)	317	06/25/2036.	1FM
36297X AF 0	GSR 2006-5F 2A5 CMO 6.000	..	04/25/2018.	RECOVERY OF PAR WRITE-OFF.		0	(33,460)	(29,979)	(25,474)	0	660	0	660	0	(24,814)	0	24,814	24,814	0	06/25/2036.	1FM
456652 AA 4	IMJA 2007-A1 A1 CMO 6.000	..	06/21/2018.	VARIOUS		949,000	1,205,981	994,935	310,790	0	(23,669)	0	(23,669)	0	287,121	0	661,879	661,879	42,494	08/25/2037.	1FM
456652 AA 4	IMJA 2007-A1 A1 CMO 6.000	..	06/25/2018.	RECOVERY OF PAR WRITE-OFF.		0	(307)	(253)	(79)	0	13	0	13	0	(66)	0	66	66	0	08/25/2037.	1FM
456606 FU 1	INHEL 2004-C M1 2.931	..	06/25/2018.	VARIOUS		9,643,860	9,640,976	6,266,634	7,284,192	0	26,839	0	26,839	0	7,311,031	0	2,332,829	2,332,829	123,992	03/25/2035.	1FM
466247 LU 5	JPMMT 2005-A1 4A1 CMO 4.006	..	06/25/2018.	PAID ON PRINCIPAL		224,126	224,126	224,874	224,556	0	(430)	0	(430)	0	224,126	0	0	0	3,031	02/25/2035.	1FM
466247 YK 3	JPMMT 2005-A8 1A3 CMO 3.560	..	06/25/2018.	PAID ON PRINCIPAL		124,146	124,146	114,700	103,391	0	20,755	0	20,755	0	124,146	0	0	0	1,918	11/25/2035.	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 3.836	..	06/25/2018.	PAID ON PRINCIPAL		105,918	105,918	75,286	64,941	0	40,977	0	40,977	0	105,918	0	0	0	1,510	08/25/2036.	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 3.628	..	04/25/2018.	WRITTEN OFF		0	2,083	1,480	1,277	0	(32)	0	(32)	0	1,245	0	(1,245)	(1,245)	23	08/25/2036.	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 3.836	..	06/25/2018.	RECOVERY OF PAR WRITE-OFF.		0	(39,802)	(28,291)	(24,404)	0	2,005	0	2,005	0	(22,399)	0	22,399	22,399	0	08/25/2036.	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 3.612	..	06/25/2018.	PAID ON PRINCIPAL		99,523	99,523	84,019	54,414	0	45,109	0	45,109	0	99,523	0	0	0	1,362	01/25/2037.	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 3.612	..	06/25/2018.	WRITTEN OFF		0	319	269	174	0	(26)	0	(26)	0	148	0	(148)	(148)	5	01/25/2037.	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 3.612	..	05/25/2018.	RECOVERY OF PAR WRITE-OFF.		0	(68,131)	(57,517)	(37,250)	0	5,191	0	5,191	0	(32,059)	0	32,059	32,059	0	01/25/2037.	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 or Market Indicator (a)
46628Y AA 8	JPMMT 2006-S2 1A1 CMO 5.500	..	06/25/2018.	PAID ON PRINCIPAL		210,970	210,970	187,539	164,419	(0)	46,551	0	46,551	0	210,970	0	0	0	5,555	07/25/2036.	1FM
46628Y AA 8	JPMMT 2006-S2 1A1 CMO 5.500	..	04/25/2018.	WRITTEN OFF		0	70,977	63,094	55,316	0	(748)	0	(748)	0	54,568	0	(54,568)	(54,568)	1,301	07/25/2036.	1FM
46628Y AA 8	JPMMT 2006-S2 1A1 CMO 5.500	..	06/25/2018.	RECOVERY OF PAR WRITE-OFF.		0	(25)	(23)	(20)	0	0	0	0	0	(19)	0	19	19	0	07/25/2036.	1FM
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 3.668	..	06/25/2018.	PAID ON PRINCIPAL		85,910	85,910	83,856	61,462	0	24,448	0	24,448	0	85,910	0	0	0	1,293	04/25/2037.	1FM
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 3.668	..	06/25/2018.	RECOVERY OF PAR WRITE-OFF.		0	(6,443)	(6,289)	(4,609)	0	183	0	183	0	(4,426)	0	4,426	4,426	0	04/25/2037.	1FM
46639G AL 0	JPMMT 2013-1 1A2 CMO 3.000	..	06/25/2018.	PAID ON PRINCIPAL		92,439	92,439	90,561	90,239	0	2,199	0	2,199	0	92,439	0	0	0	1,206	03/25/2043.	1FM
46640B AC 8	JPMMT 2013-2 A2 CMO 3.500	..	06/25/2018.	PAID ON PRINCIPAL		1,404,045	1,404,045	1,394,092	1,394,253	0	9,792	0	9,792	0	1,404,045	0	0	0	12,021	05/25/2043.	1FM
46644V BK 1	JPMMT 2015-4 2A3 3.000	..	06/25/2018.	PAID ON PRINCIPAL		409,000	409,000	408,170	408,171	0	829	0	829	0	409,000	0	0	0	5,128	06/25/2045.	1FM
46646B AC 2	JPMMT 2016-1 A3 3.500	..	06/25/2018.	PAID ON PRINCIPAL		179,527	179,527	184,071	184,129	0	(4,602)	0	(4,602)	0	179,527	0	0	0	2,630	05/25/2046.	1FM
46646B AE 8	JPMMT 2016-1 A5 3.500	..	06/25/2018.	PAID ON PRINCIPAL		174,923	174,923	179,897	179,288	0	(4,365)	0	(4,365)	0	174,923	0	0	0	2,563	05/25/2046.	1FM
46648C AB 0	JPMMT 2017-1 A2 CMO 3.500	..	06/25/2018.	PAID ON PRINCIPAL		275,681	275,681	277,490	277,432	0	(1,751)	0	(1,751)	0	275,681	0	0	0	3,964	01/25/2047.	1FE
46648H AC 7	JPMMT 2017-2 A3 3.500	..	06/25/2018.	PAID ON PRINCIPAL		48,260	48,260	49,094	49,096	0	(836)	0	(836)	0	48,260	0	0	0	693	05/25/2047.	1FM
46648H AE 3	JPMMT 2017-2 A5 3.500	..	06/25/2018.	PAID ON PRINCIPAL		64,182	64,182	65,747	65,706	0	(1,524)	0	(1,524)	0	64,182	0	0	0	921	05/25/2047.	1FM
46647S AE 0	JPMMT 2017-3 1A3 3.500	..	06/25/2018.	PAID ON PRINCIPAL		442,138	442,138	451,360	451,682	0	(9,545)	0	(9,545)	0	442,138	0	0	0	6,625	08/25/2047.	1FM
46649H AC 6	JPMMT 2017-6 A3 3.500	..	06/25/2018.	PAID ON PRINCIPAL		586,325	586,325	594,341	594,330	0	(8,005)	0	(8,005)	0	586,325	0	0	0	8,349	12/25/2048.	1FE
46649T AE 6	JPMMT 2018-3 A5 (144A) 3.500	..	06/25/2018.	PAID ON PRINCIPAL		316,217	316,217	315,229	315,229	0	988	0	988	0	316,217	0	0	0	1,796	09/25/2048.	1FE
55265K Y2 9	MASTR 2003-11 3A2 CMO 4.500	..	05/25/2018.	PAID ON PRINCIPAL		5,310	5,310	5,221	5,288	0	23	0	23	0	5,310	0	0	0	90	12/25/2018.	1FM
585498 AA 6	MELLO 2018-MTG1 A1 (14 3.500	..	06/25/2018.	PAID ON PRINCIPAL		103,504	103,504	102,210	102,210	0	1,294	0	1,294	0	103,504	0	0	0	391	05/25/2048.	1FE
585498 AC 2	MELLO 2018-MTG1 A3 (14 3.500	..	06/25/2018.	PAID ON PRINCIPAL		414,016	414,016	412,269	412,269	0	1,747	0	1,747	0	414,016	0	0	0	1,564	05/25/2048.	1FE
61758M AA 5	MSRR 2009-R2 1A1A CMO 6.000	..	06/26/2018.	PAID ON PRINCIPAL		260,936	260,936	262,730	207,601	0	53,336	0	53,336	0	260,936	0	0	0	6,439	04/26/2036.	1FM
67389M AJ 0	OAKS 2015-1 A9 CMO 3.000	..	06/25/2018.	PAID ON PRINCIPAL		61,411	61,411	62,466	62,227	0	(816)	0	(816)	0	61,411	0	0	0	765	04/25/2046.	1FM
67400A AC 6	OAKS 2015-2 A3 3.500	..	06/25/2018.	PAID ON PRINCIPAL		103,114	103,114	103,324	103,357	0	(243)	0	(243)	0	103,114	0	0	0	1,491	10/25/2045.	1FM
67400A AH 5	OAKS 2015-2 A8 3.500	..	06/25/2018.	PAID ON PRINCIPAL		137,485	137,485	139,548	139,290	0	(1,805)	0	(1,805)	0	137,485	0	0	0	1,988	10/25/2045.	1FM
69121P DE 0	OWNIT 2006-2 A2B 5.632	..	06/25/2018.	PAID ON PRINCIPAL		157,232	157,232	132,763	66,164	0	91,068	0	91,068	0	157,232	0	0	0	2,274	01/25/2037.	1FM
69337V AA 8	PHHMC 2007-6 A1 CMO 5.897	..	06/18/2018.	PAID ON PRINCIPAL		1,175	1,175	1,222	383	0	792	0	792	0	1,175	0	0	0	29	12/18/2037.	1FM
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000	..	06/25/2018.	PAID ON PRINCIPAL		35,354	35,354	35,255	35,237	0	118	0	118	0	35,354	0	0	0	771	10/25/2020.	1FM
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250	..	06/25/2018.	PAID ON PRINCIPAL		98,688	98,688	98,788	98,350	0	339	0	339	0	98,688	0	0	0	2,152	10/25/2020.	1FM
76110W MB 9	RASC 2001-KS3 AI5 6.980	..	06/25/2018.	PAID ON PRINCIPAL		20,714	20,714	18,364	17,840	0	2,874	0	2,874	0	20,714	0	0	0	663	09/25/2031.	1FM
76110W UX 2	RASC 2003-KS10 AI6 4.540	..	06/25/2018.	PAID ON PRINCIPAL		6,315	6,315	6,314	6,296	0	19	0	19	0	6,315	0	0	0	107	12/25/2033.	1FM
75406V AC 7	RASC 2006-KS5 A3 2.251	..	06/25/2018.	PAID ON PRINCIPAL		408,221	408,221	285,755	370,917	0	37,304	0	37,304	0	408,221	0	0	0	3,247	07/25/2036.	1FM
45660N PZ 2	RAST 2003-A5 A1 CMO 5.500	..	06/25/2018.	PAID ON PRINCIPAL		43,916	43,916	41,701	40,112	0	3,804	0	3,804	0	43,916	0	0	0	1,014	06/25/2033.	1FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000	..	06/25/2018.	PAID ON PRINCIPAL		44,851	44,851	39,985	36,451	0	8,400	0	8,400	0	44,851	0	0	0	1,022	07/25/2036.	1FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000	..	06/25/2018.	WRITTEN OFF		0	9,820	8,754	7,981	0	(131)	0	(131)	0	7,849	0	(7,849)	(7,849)	251	07/25/2036.	1FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000	..	05/25/2018.	RECOVERY OF PAR WRITE-OFF.		0	(136)	(121)	(110)	0	2	0	2	0	(108)	0	108	108	0	07/25/2036.	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000	..	06/25/2018.	PAID ON PRINCIPAL		103,686	103,686	98,339	79,214	0	24,472	0	24,472	0	103,686	0	0	0	2,152	01/25/2037.	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000	..	06/25/2018.	WRITTEN OFF		0	37,477	35,544	28,631	0	(152)	0	(152)	0	28,479	0	(28,479)	(28,479)	921	01/25/2037.	1FM
82281E AK 3	SCOT 2016-1 1A10 3.500	..	06/25/2018.	PAID ON PRINCIPAL		146,015	146,015	148,753	148,590	0	(2,575)	0	(2,575)	0	146,015	0	0	0	2,154	11/25/2046.	1FM
82280R AA 7	SCOT 2017-1 A1 3.500	..	06/25/2018.	PAID ON PRINCIPAL		249,482	249,482	249,404	249,386	0	96	0	96	0	249,482	0	0	0	3,505	04/25/2047.	1FM
82280R AD 1	SCOT 2017-1 A4 3.500	..	06/25/2018.	PAID ON PRINCIPAL		181,671	181,671	184,141	183,927	0	(2,256)	0	(2,256)	0	181,671	0	0	0	2,553	04/25/2047.	1FM
82281F AA 2	SCOT 2017-2 A1 3.500	..	06/25/2018.	PAID ON PRINCIPAL		130,657	130,657	133,351	133,247	0	(2,590)	0	(2,590)	0	130,657	0	0	0	1,952	10/25/2047.	1FM
81745F AA 4	SEMT 2012-3 A1 CMO 3.500	..	06/25/2018.	PAID ON PRINCIPAL		125,253	125,253	128,776	128,029	0	(2,775)	0	(2,775)	0	125,253	0	0	0	1,624	07/25/2042.	1FM
81744V AA 0	SEMT 2012-4 A1 CMO 3.500	..	06/25/2018.	PAID ON PRINCIPAL		82,365	82,365	86,007	85,380	0	(3,015)	0	(3,015)	0	82,365	0	0	0	1,006	09/25/2042.	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 or Market Indicator (a)
81745A AB 3	SEMT 2013-5 A2 CMO (14 3.000		06/25/2018.	PAID ON PRINCIPAL		290,197	290,197	287,383	287,184	0	3,012	0	3,012	0	290,197	0	0	0	3,486	05/25/2043.	1FM
81745B AB 1	SEMT 2013-6 A2 CMO 3.000		06/25/2018.	PAID ON PRINCIPAL		193,905	193,905	197,072	196,713	0	(2,808)	0	(2,808)	0	193,905	0	0	0	2,277	05/25/2043.	1FM
81745C AB 9	SEMT 2013-7 A2 CMO 3.000		06/25/2018.	PAID ON PRINCIPAL		184,816	184,816	180,690	180,555	(0)	4,261	0	4,261	0	184,816	0	0	0	2,178	06/25/2043.	1FM
81745N AR 0	SEMT 2014-1 2A5 CMO (1 4.000		06/25/2018.	PAID ON PRINCIPAL		312,898	312,898	316,955	315,249	0	(2,351)	0	(2,351)	0	312,898	0	0	0	5,034	04/25/2044.	1FM
81745L AF 0	SEMT 2014-4 A6 CMO 3.500		06/25/2018.	PAID ON PRINCIPAL		60,110	60,110	60,514	60,524	0	(414)	0	(414)	0	60,110	0	0	0	959	11/25/2044.	1FM
81746L AA 0	SEMT 2015-3 A1 CMO 3.500		06/25/2018.	PAID ON PRINCIPAL		34,184	34,184	34,334	34,332	0	(147)	0	(147)	0	34,184	0	0	0	476	07/25/2045.	1FM
81746L AE 2	SEMT 2015-3 A5 CMO 3.000		06/25/2018.	PAID ON PRINCIPAL		45,579	45,579	45,764	45,719	0	(140)	0	(140)	0	45,579	0	0	0	544	07/25/2045.	1FM
81746M AA 8	SEMT 2015-4 A1 3.000		06/25/2018.	PAID ON PRINCIPAL		126,005	126,005	127,718	127,573	0	(1,567)	0	(1,567)	0	126,005	0	0	0	1,578	11/25/2030.	1FM
81746N AK 4	SEMT 2016-3 A10 3.500		06/25/2018.	PAID ON PRINCIPAL		119,519	119,519	123,328	122,984	0	(3,466)	0	(3,466)	0	119,519	0	0	0	1,891	11/25/2046.	1FM
81746T AD 7	SEMT 2017-1 A4 3.500		06/25/2018.	PAID ON PRINCIPAL		46,949	46,949	47,888	47,800	0	(851)	0	(851)	0	46,949	0	0	0	638	02/25/2047.	1FM
81746K AA 2	SEMT 2017-2 A1 CMO 3.500		06/25/2018.	PAID ON PRINCIPAL		241,729	241,729	243,731	243,595	0	(1,866)	0	(1,866)	0	241,729	0	0	0	3,674	03/25/2047.	1FM
81746X AA 4	SEMT 2017-3 A1 3.500		06/25/2018.	PAID ON PRINCIPAL		178,463	178,463	177,320	177,321	0	1,142	0	1,142	0	178,463	0	0	0	2,508	04/25/2047.	1FM
81746X AD 8	SEMT 2017-3 A4 3.500		06/25/2018.	PAID ON PRINCIPAL		145,415	145,415	147,528	147,397	0	(1,983)	0	(1,983)	0	145,415	0	0	0	2,044	04/25/2047.	1FM
81745X AA 5	SEMT 2017-4 A1 (144A) 3.500		06/25/2018.	PAID ON PRINCIPAL		193,289	193,289	197,669	197,536	0	(4,246)	0	(4,246)	0	193,289	0	0	0	2,755	07/25/2047.	1FM
81745X AD 9	SEMT 2017-4 A4 (144A) 3.500		06/25/2018.	PAID ON PRINCIPAL		103,088	103,088	105,923	105,683	0	(2,595)	0	(2,595)	0	103,088	0	0	0	1,470	07/25/2047.	1FM
81746F AA 3	SEMT 2017-6 A1 (144A) 3.500		06/25/2018.	PAID ON PRINCIPAL		179,488	179,488	183,190	183,181	0	(3,693)	0	(3,693)	0	179,488	0	0	0	2,668	09/25/2047.	1FM
81746V AA 8	SEMT 2018-3 A1 (144A) 3.500		06/25/2018.	PAID ON PRINCIPAL		531,955	531,955	525,555	525,555	0	6,400	0	6,400	0	531,955	0	0	0	5,002	03/25/2048.	1FE
81746V AD 2	SEMT 2018-3 A4 (144A) 3.500		06/25/2018.	PAID ON PRINCIPAL		283,710	283,710	283,266	283,266	0	443	0	443	0	283,710	0	0	0	2,668	03/25/2048.	1FE
81747G AD 4	SEMT 2018-5 A4 (144A) 3.500		06/25/2018.	PAID ON PRINCIPAL		163,189	163,189	161,379	161,379	0	1,810	0	1,810	0	163,189	0	0	0	858	05/25/2048.	1FE
78471K AE 1	SFPMT 2016-1A 1A4 3.000		06/25/2018.	PAID ON PRINCIPAL		109,302	109,302	104,264	104,402	0	4,900	0	4,900	0	109,302	0	0	0	1,361	11/25/2046.	1FM
939336 UE 1	WAMMS 2003-MS5 1A1 CMO 5.000		03/25/2018.	PRIOR PERIOD ADJUSTMENT		4,320	4,320	4,376	4,308	0	13	0	13	0	4,320	0	0	0	35	03/25/2018.	1FM
929227 ZC 3	WAMU 2002-AR18 A CMO 3.648		06/25/2018.	PAID ON PRINCIPAL		292	292	265	269	0	23	0	23	0	292	0	0	0	4	01/25/2033.	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 3.450		06/25/2018.	PAID ON PRINCIPAL		5,092	5,092	4,596	4,656	0	436	0	436	0	5,092	0	0	0	77	03/25/2033.	1FM
92922F HL 5	WAMU 2003-S12 1A1 CMO 4.500		06/25/2018.	PAID ON PRINCIPAL		24,823	24,823	24,225	24,695	0	127	0	127	0	24,823	0	0	0	456	11/25/2018.	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		06/25/2018.	PAID ON PRINCIPAL		16,743	16,743	16,794	16,692	0	51	0	51	0	16,743	0	0	0	320	07/25/2018.	1FM
92922F BK 3	WAMU 2003-S7 A1 CMO 4.500		06/25/2018.	PAID ON PRINCIPAL		5,398	5,398	5,300	5,376	0	22	0	22	0	5,398	0	0	0	98	08/25/2018.	1FM
92922F DE 5	WAMU 2003-S8 A2 CMO 5.000		06/25/2018.	PAID ON PRINCIPAL		10,759	10,759	10,826	10,725	0	34	0	34	0	10,759	0	0	0	229	09/25/2018.	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 3.366		06/25/2018.	PAID ON PRINCIPAL		21,855	21,855	13,468	8,606	0	13,249	0	13,249	0	21,855	0	0	0	295	10/25/2036.	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 3.366		06/25/2018.	WRITTEN OFF		0	71	44	28	0	(0)	0	(0)	0	28	0	(28)	(28)	1	10/25/2036.	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 3.366		05/25/2018.	RECOVERY OF PAR WRITE-OFF.		0	(685)	(422)	(270)	0	2	0	2	0	(268)	0	268	268	0	10/25/2036.	1FM
94984A AS 9	WFMBS 2006-6 1A17 CMO 5.750		06/25/2018.	PAID ON PRINCIPAL		234,085	234,085	220,526	191,043	0	43,042	0	43,042	0	234,085	0	0	0	5,672	05/25/2036.	1FM
94984A AS 9	WFMBS 2006-6 1A17 CMO 5.750		06/25/2018.	WRITTEN OFF		0	33,232	31,307	27,122	(0)	(290)	0	(290)	0	26,831	0	(26,831)	(26,831)	645	05/25/2036.	1FM
94980S AD 7	WFMBS 2006-9 1A4 CMO 6.000		06/25/2018.	PAID ON PRINCIPAL		415,185	415,185	396,218	350,377	0	64,809	0	64,809	0	415,185	0	0	0	9,546	08/25/2036.	1FM
94980S AD 7	WFMBS 2006-9 1A4 CMO 6.000		06/25/2018.	WRITTEN OFF		0	126,521	120,740	106,771	0	(1,030)	0	(1,030)	0	105,741	0	(105,741)	(105,741)	2,702	08/25/2036.	1FM
94985R AR 3	WFMBS 2007-4 A16 CMO 5.500		06/25/2018.	PAID ON PRINCIPAL		41,339	41,339	38,045	33,462	0	7,877	0	7,877	0	41,339	0	0	0	919	04/25/2037.	1FM
94985R AR 3	WFMBS 2007-4 A16 CMO 5.500		06/25/2018.	WRITTEN OFF		0	3,950	3,635	3,197	0	(1)	0	(1)	0	3,196	0	(3,196)	(3,196)	76	04/25/2037.	1FM
97652R AD 9	WIN 2014-3 A4 CMO 3.500		06/20/2018.	PAID ON PRINCIPAL		67,472	67,472	67,778	67,835	0	(363)	0	(363)	0	67,472	0	0	0	1,094	11/20/2044.	1FM
97653B AC 5	WIN 2015-A A3 CMO 3.500		06/20/2018.	PAID ON PRINCIPAL		88,726	88,726	90,099	90,229	0	(1,502)	0	(1,502)	0	88,726	0	0	0	1,275	06/20/2045.	1FM
92977Y BQ 3	WMLT 2005-B 3A1 CMO 3.786		06/20/2018.	PAID ON PRINCIPAL		167,605	167,605	131,570	67,733	(0)	99,872	0	99,872	0	167,605	0	0	0	2,535	10/20/2035.	1FM
04624U AA 9	ACM 2016-1 A1 1.362		06/15/2018.	PAID ON PRINCIPAL		590,197	590,197	587,238	588,365	0	1,833	0	1,833	0	590,197	0	0	0	3,428	05/15/2049.	1FM
29429C AA 3	CGCMT 2016-P3 A1 1.700		06/15/2018.	PAID ON PRINCIPAL		594,680	594,680	594,679	594,506	0	173	0	173	0	594,680	0	0	0	4,295	04/15/2049.	1FM
12624P AE 5	COMM 2012-CR3 A3 2.822		05/15/2018.	PAID ON PRINCIPAL		159,675	159,675	162,372	160,916	0	(1,241)	0	(1,241)	0	159,675	0	0	0	1,916	10/15/2045.	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 or Market Indicator (a)
23305X AA 9	DBUBS 2011-LC2A A1 (14 3.527		06/10/2018.	PAID ON PRINCIPAL		48,905	48,905	49,392	49,035	0	(131)	0	(131)	0	48,905	0	0	0	719	07/10/2044.	1FM
46635G AE 0	JPMCC 2010-C2 A3 (144A 4.069		06/15/2018.	PAID ON PRINCIPAL		81,789	81,789	79,336	80,897	0	892	0	892	0	81,789	0	0	0	1,461	11/15/2043.	1FM
46590K AA 2	JPMCC 2015-JP1 A1 1.949		06/15/2018.	PAID ON PRINCIPAL		479,002	479,002	480,686	479,839	0	(837)	0	(837)	0	479,002	0	0	0	3,892	01/15/2049.	1FM
61762M BT 7	MSBAM 2013-C10 A2 2.964		04/15/2018.	PAID ON PRINCIPAL		1,446,840	1,446,840	1,480,637	1,452,734	0	(5,895)	0	(5,895)	0	1,446,840	0	0	0	14,295	07/15/2046.	1FM
61760R BA 9	MSC 2011-C3 A3 4.054		06/15/2018.	PAID ON PRINCIPAL		193,594	193,594	195,524	193,767	0	(173)	0	(173)	0	193,594	0	0	0	3,272	07/15/2049.	1FM
94988H AC 5	WFCM 2012-LC5 A3 2.918		06/15/2018.	PAID ON PRINCIPAL		159,670	159,670	163,127	161,345	0	(1,675)	0	(1,675)	0	159,670	0	0	0	2,329	10/15/2045.	1FM
95000G AW 4	WFCM 2016-BNK1 A1 1.321		06/15/2018.	PAID ON PRINCIPAL		93,733	93,733	93,733	93,719	0	14	0	14	0	93,733	0	0	0	516	08/15/2049.	1FM
92890F AQ 9	WFRBS 2014-C20 A1 1.283		04/15/2018.	PAID ON PRINCIPAL		98,420	98,420	97,785	98,164	0	256	0	256	0	98,420	0	0	0	421	05/15/2047.	1FM
02006Y AC 9	ALLYA 2015-1 A3 1.390		06/15/2018.	PAID ON PRINCIPAL		987,476	987,476	988,054	987,688	0	(213)	0	(213)	0	987,476	0	0	0	5,671	09/16/2019.	1FE
13056J AC 8	CRART 2015-3 A3 1.620		04/15/2018.	PAID ON PRINCIPAL		772,628	772,628	772,870	772,726	0	(98)	0	(98)	0	772,628	0	0	0	4,172	11/15/2019.	1FE
19626N AA 1	CSH 2016-2A A 3.323		06/17/2018.	PAID ON PRINCIPAL		6,271	6,271	6,271	6,280	0	(9)	0	(9)	0	6,271	0	0	0	84	12/17/2033.	1FE
34530K AC 7	FORDO 2014-B A4 1.420		04/15/2018.	PAID ON PRINCIPAL		567,588	567,588	567,677	567,616	0	(28)	0	(28)	0	567,588	0	0	0	2,687	08/15/2019.	1FE
36254A AB 0	GMCAR 2017-1A A2A (144 1.510		06/16/2018.	PAID ON PRINCIPAL		1,331,686	1,331,686	1,331,165	1,331,317	0	369	0	369	0	1,331,686	0	0	0	8,345	03/16/2020.	1FE
393505 F5 6	GT 1998-4 A6 6.530		06/01/2018.	PAID ON PRINCIPAL		47,488	47,488	48,943	47,488	0	0	0	0	0	47,488	0	0	0	1,298	04/01/2030.	2FE
525170 BD 7	LMH 1998-1 2A1 6.545		06/15/2018.	PAID ON PRINCIPAL		171,722	171,722	164,373	144,498	(0)	27,224	0	27,224	0	171,722	0	0	0	4,597	07/15/2028.	5FE
525170 BD 7	LMH 1998-1 2A1 6.545		06/15/2018.	WRITTEN OFF		0	885	847	745	0	(60)	0	(60)	0	684	0	(684)	(684)	24	07/15/2028.	5FE
65477M AD 0	NAROT 2013-C A4 1.300		04/15/2018.	PAID ON PRINCIPAL		2,085,754	2,085,754	2,084,776	2,085,320	0	433	0	433	0	2,085,754	0	0	0	9,038	06/15/2020.	1FE
674135 CP 1	OAK 1997-C B1 7.450		06/15/2018.	WRITTEN OFF		0	70,105	39,609	58,302	0	299	0	299	0	58,601	0	(58,601)	(58,601)	7,319	11/15/2027.	6*
87227F AC 4	TCFAT 2015-2A A3 (144A 2.060		05/15/2018.	PAID ON PRINCIPAL		1,147,029	1,147,029	1,149,897	1,148,194	0	(1,165)	0	(1,165)	0	1,147,029	0	0	0	8,694	04/15/2020.	1FE
98160Q AD 4	WOART 2014-B A3 1.140		06/15/2018.	PAID ON PRINCIPAL		1,632,836	1,632,836	1,633,519	1,633,014	0	(179)	0	(179)	0	1,632,836	0	0	0	7,692	01/15/2020.	1FE
3899999. Total - Bonds - Industrial and Miscellaneous						272,562,819	269,959,422	272,553,470	264,785,721	30,679	1,098,783	0	1,129,462	0	265,915,184	0	5,269,995	5,269,995	7,851,126	XXX	XXX
8399997. Total - Bonds - Part 4						976,373,270	967,917,513	983,856,805	969,341,983	30,679	715,151	0	745,831	0	970,087,814	0	4,907,816	4,907,816	15,076,628	XXX	XXX
8399999. Total - Bonds						976,373,270	967,917,513	983,856,805	969,341,983	30,679	715,151	0	745,831	0	970,087,814	0	4,907,816	4,907,816	15,076,628	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
293969 20 0	EPR CONV PFD		06/28/2018.	ABANDONED	633,334.000	0	0.00	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6U
45320# 11 2	IMPLEMED INC CONV SER C		06/28/2018.	ABANDONED	110,000.000	0	0.00	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6U
543885 60 2	LORAL SPACE & COMM CONV 6		06/29/2018.	ABANDONED	79,495.000	0	50.00	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6U
55917Q 2* 8	MAGINET CORP SER E		06/28/2018.	ABANDONED	142,857.000	0	7.00	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6U
595075 YY 2	MICROMODULE SYS INC CONV D		06/28/2018.	ABANDONED	15,400.000	0	1.00	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6U
59509* 11 0	MICROMODULE SYS INC		06/28/2018.	ABANDONED	497,150.000	0	100.00	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6U
59509* 12 8	MICROMODULE SYS INC		06/28/2018.	ABANDONED	62,857.000	0	100.00	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6U
59509* 13 6	MICROMODULE SYS INC CONV E		06/28/2018.	ABANDONED	38,500.000	0	1.00	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6U
75865# 13 6	REFLECTION TECHS INC CONV SER J		06/28/2018.	ABANDONED	429,268.000	0	0.00	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6U
79971E 2* 8	SANCTUARY WOODS MULTIMEDIA		06/28/2018.	ABANDONED	10,373.000	0	100.00	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6U
99C000 64 5	ASSET ALLIANCE CORP		06/28/2018.	ABANDONED	9,422.140	0	0.00	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6U
99P000 04 7	OI HOLDINGS INC SER A		06/28/2018.	ABANDONED	123,579.000	0	0.00	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6U
99P000 05 4	OI HOLDINGS INC SER B		06/28/2018.	ABANDONED	373,687.000	0	0.00	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P6U
8499999. Total - Preferred Stocks - Industrial and Miscellaneous						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
072370 10 9	BAY FINL CORP		06/28/2018.	ABANDONED	21.490	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
39073# 10 6	GREAT LAKES PULP CORPORATION	..	06/28/2018.	ABANDONED	16,669.430	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	U
39811@ 10 5	GREYLOCK PIPELINE INC	..	06/28/2018.	ABANDONED	193.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	U
79212@ 10 6	ST MARIE DEV CORP OF MT	..	06/28/2018.	ABANDONED	8,419.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	U
92580Q 10 7	VICOM SYSTEMS INC	..	06/28/2018.	ABANDONED	3,837.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	U
99C000 55 3	TEST QUEST INC	..	06/28/2018.	ABANDONED	161,357.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	U
99C000 56 1	MIRAMAR MARINE CORPORATION	..	06/28/2018.	ABANDONED	285.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	U
99C000 63 7	ASSET ALLIANCE CORPORATION	..	06/28/2018.	ABANDONED	26,809.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	U
99C000 75 1	HYPERFORMIX INC	..	06/28/2018.	ABANDONED	70,061.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	U
43259# 12 0	HILLSHOTT LTD WTS	B	06/28/2018.	ABANDONED	63,459.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	U
9099999.	Total - Common Stocks - Industrial and Miscellaneous					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799999.	Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					976,373,270	XXX	983,856,805	969,341,983	30,679	715,151	0	745,831	0	970,087,814	0	4,907,816	4,907,816	15,076,628	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 10.

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 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 / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
U.S. Government - Issuer Obligations						
	REPO- CITI A TREASURY		1	7,696,467	7,696,467	07/02/2018
	REPO- HSBC A TREASURY		1	12,879,629	12,879,629	07/02/2018
	REPO- MIZUHO A TREASURY		1	5,270,978	5,270,978	07/02/2018
	REPO- NATWEST A TREASURY		1	12,879,629	12,879,629	07/02/2018
0199999.	U.S. Government - Issuer Obligations			38,726,703	38,726,703	XXX
0599999.	Total - U.S. Government			38,726,703	38,726,703	XXX
6199999.	Total - Issuer Obligations			38,726,703	38,726,703	XXX
6699999.	Subtotal - Bonds			38,726,703	38,726,703	XXX
9999999.	Totals			38,726,703	38,726,703	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....(7,837,694) Book/Adjusted Carrying Value $.....(7,837,694)
2. Average balance for the year: Fair Value $.....41,179,051 Book/Adjusted Carrying Value $.....41,179,051
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....38,726,703 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 / 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									
Bank of America, N.A. - IL	Chicago,IL		0.000	0	0	(88,768)	(12,326)	(31,642)	XXX
Bank of America, N.A. - NC	Charlotte,NC		0.000	0	0	21,279,106	4,695,048	4,454,945	XXX
Bank of America, N.A. - TX	Dallas,TX		0.000	0	0	(10,542,873)	(11,499,752)	(11,279,941)	XXX
Bank of America, N.A.	Charlotte,NC		0.000	0	0	7,346,741	5,849,943	3,998,829	XXX
Bank of America, N.A.	Hartford,CT		0.000	0	0	(8,623,783)	(822,147)	(5,773,406)	XXX
Bank of New York	New York,NY		0.000	0	0	3,724,719	902,919	905,997	XXX
Citibank, N.A. - NY	New York,NY		0.000	0	0	4,446,875	8,136,171	6,522,021	XXX
Citibank, N.A.	New Castle,DE		0.000	0	0	(743,815,777)	(659,740,741)	(726,716,994)	XXX
Citibank, N.A.	New York,NY		0.000	0	0	8,307	13,463	9,720	XXX
First National Bank of Anchorage	Anchorage,AK		0.000	0	0	25,000	25,000	25,000	XXX
JP Morgan Chase Bank, N.A. - IL	Chicago,IL		0.000	0	0	2,751,926	16,162,416	2,363,133	XXX
JP Morgan Chase Bank, N.A.	New York,NY		0.000	0	0	(31,599,486)	(995,466)	11,388,953	XXX
JP Morgan Chase Bank, NA - TX	Houston,TX		0.000	0	0	0	0	0	XXX
Royal Bank of Canada	Toronto,ON		0.000	0	0	(48)	168	(47)	XXX
The Bank of New York Mellon	Pittsburgh,PA		0.000	0	0	5,000	5,000	5,000	XXX
The Northern Trust Company	Chicago,IL		0.000	0	0	222,779	94,333	360,227	XXX
US Bank Corp	Minneapolis,MN		0.000	0	0	2,417,081	2,233,710	1,876,837	XXX
US Bank Corp	St. Paul,MN		0.000	0	0	2,195	2,195	221	XXX
Wells Fargo Bank, N.A.	Jacksonville,FL		0.000	0	0	13,672,666	14,007,599	13,938,914	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	(738,768,340)	(620,942,466)	(697,952,233)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(738,768,340)	(620,942,466)	(697,952,233)	XXX
0599999. Total Cash		XXX	XXX	0	0	(738,768,340)	(620,942,466)	(697,952,233)	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

NONE



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	436	0	0	52,883
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	0	0	0	0	0	0	0	0
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0	0	0
7. Connecticut CT	0	0	0	0	649	0	0	14,053
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	2,086	0	0	267,813
11. Georgia GA	0	0	0	0	3,072	0	0	25,030
12. Hawaii HI	0	0	0	0	(33)	0	0	4,290
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	490	0	0	15,444
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	0	0	0	0
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	0	0	0	(3)	0	0	804
21. Maryland MD	0	0	0	0	67	0	0	9,054
22. Massachusetts MA	0	0	0	0	737	0	0	32,921
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	1,300	0	0	50,103
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	690	0	0	35,612
30. New Hampshire NH	0	0	0	0	33	0	0	6,046
31. New Jersey NJ	0	0	0	0	0	0	0	0
32. New Mexico NM	0	0	0	0	1,137	0	0	36,178
33. New York NY	0	0	0	0	16,089	1	1	1,026,549
34. North Carolina NC	0	0	0	0	0	0	0	0
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	493	0	0	47,681
37. Oklahoma OK	0	0	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	236	0	0	33,610
39. Pennsylvania PA	0	0	0	0	0	0	0	0
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	0	0	0	0
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	0	0	0
44. Texas TX	0	0	0	0	0	0	0	0
45. Utah UT	0	0	0	0	212	0	0	27,938
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	886	0	0	53,290
48. Washington WA	0	0	0	0	0	0	0	0
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	154	0	0	17,093
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	28,732	1	1	1,756,391
DETAILS OF WRITE-INS								
58001.	0	0	0	0	0	0	0	0
58002.	0	0	0	0	0	0	0	0
58003.	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003 + 58998) (Line 58 above)	0	0	0	0	0	0	0	0



SUPPLEMENT "A" TO SCHEDULE T

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	0	0	0	0
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	0	0	0	0	1,073	0	0	120,494
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0	0	0
7. Connecticut CT	0	0	0	0	0	0	0	0
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	0	0	0	0
11. Georgia GA	0	0	0	0	0	0	0	0
12. Hawaii HI	0	0	0	0	0	0	0	0
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	521	0	0	16,429
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	589	0	0	17,150
18. Kentucky KY	0	0	0	0	0	0	0	0
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	0	0	0	0	0	0	0
21. Maryland MD	0	0	0	0	0	0	0	0
22. Massachusetts MA	0	0	0	0	0	0	0	0
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	0	0	0	0
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	157	0	0	8,118
30. New Hampshire NH	0	0	0	0	0	0	0	0
31. New Jersey NJ	0	0	0	0	0	0	0	0
32. New Mexico NM	0	0	0	0	0	0	0	0
33. New York NY	0	0	0	0	0	0	0	0
34. North Carolina NC	0	0	0	0	0	0	0	0
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	0	0	0	0
37. Oklahoma OK	0	0	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	0	0	0	0
39. Pennsylvania PA	0	0	0	0	0	0	0	0
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	0	0	0	0
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	0	0	0
44. Texas TX	0	0	0	0	0	0	0	0
45. Utah UT	0	0	0	0	0	0	0	0
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	0	0	0	0
48. Washington WA	0	0	0	0	0	0	0	0
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	0	0	0	0
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	2,340	0	0	162,191
DETAILS OF WRITE-INS								
58001.	0	0	0	0	0	0	0	0
58002.	0	0	0	0	0	0	0	0
58003.	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003 + 58998) (Line 58 above)	0	0	0	0	0	0	0	0



SUPPLEMENT "A" TO SCHEDULE T

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	47	0	0	5,746
2. Alaska AK	0	0	0	0	91	0	0	9,757
3. Arizona AZ	0	0	0	0	73	0	0	8,239
4. Arkansas AR	0	0	0	0	155	0	0	29,264
5. California CA	0	0	0	0	1,532	0	0	186,634
6. Colorado CO	0	0	0	0	1,433	0	0	116,702
7. Connecticut CT	0	0	0	0	3,680	0	0	79,636
8. Delaware DE	0	0	0	0	(2)	0	0	10,273
9. District of Columbia DC	0	0	0	0	34	0	0	9,797
10. Florida FL	0	0	0	0	266	0	0	34,118
11. Georgia GA	0	0	0	0	19,853	0	0	161,761
12. Hawaii HI	0	0	0	0	(7)	0	0	967
13. Idaho ID	0	0	0	0	125	0	0	23,119
14. Illinois IL	0	0	0	0	3,482	0	0	222,392
15. Indiana IN	0	0	0	0	239	0	0	7,525
16. Iowa IA	0	0	0	0	354	0	0	34,004
17. Kansas KS	0	0	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	443	0	0	57,366
19. Louisiana LA	0	0	0	0	(5,301)	0	0	272,568
20. Maine ME	0	0	0	0	(22)	0	0	5,676
21. Maryland MD	0	0	0	0	221	0	0	29,638
22. Massachusetts MA	0	0	0	0	2,467	0	0	110,214
23. Michigan MI	0	0	0	0	2,191	0	0	298,171
24. Minnesota MN	0	0	0	0	933	0	0	35,984
25. Mississippi MS	0	0	0	0	12	0	0	22,066
26. Missouri MO	0	0	0	0	679	0	0	88,624
27. Montana MT	0	0	0	0	181	0	0	13,419
28. Nebraska NE	0	0	0	0	26	0	0	13,946
29. Nevada NV	0	0	0	0	167	0	0	8,641
30. New Hampshire NH	0	0	0	0	139	0	0	25,279
31. New Jersey NJ	0	0	0	0	1,155	0	0	151,758
32. New Mexico NM	0	0	0	0	976	0	0	31,067
33. New York NY	0	0	0	0	18,585	0	0	1,185,841
34. North Carolina NC	0	0	0	0	604	0	0	65,013
35. North Dakota ND	0	0	0	0	59	0	0	2,003
36. Ohio OH	0	0	0	0	3,216	0	0	310,823
37. Oklahoma OK	0	0	0	0	326	0	0	11,903
38. Oregon OR	0	0	0	0	245	0	0	34,842
39. Pennsylvania PA	0	0	0	0	3,082	0	0	263,566
40. Rhode Island RI	0	0	0	0	(3)	0	0	14,656
41. South Carolina SC	0	0	0	0	321	0	0	33,113
42. South Dakota SD	0	0	0	0	555	0	0	4,209
43. Tennessee TN	0	0	0	0	962	0	0	118,650
44. Texas TX	0	0	0	0	41,417	0	0	526,987
45. Utah UT	0	0	0	0	291	0	0	38,266
46. Vermont VT	0	0	0	0	610	0	0	21,297
47. Virginia VA	0	0	0	0	128	0	0	7,683
48. Washington WA	0	0	0	0	2,602	0	0	292,798
49. West Virginia WV	0	0	0	0	275	0	0	204,493
50. Wisconsin WI	0	0	0	0	586	0	0	65,084
51. Wyoming WY	0	0	0	0	110	0	0	12,802
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	109,592	0	0	5,318,377
DETAILS OF WRITE-INS								
58001.	0	0	0	0	0	0	0	0
58002.	0	0	0	0	0	0	0	0
58003.	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003 + 58998) (Line 58 above)	0	0	0	0	0	0	0	0

Supp. A to Sch. T
NONE

Overflow Page
NONE

* 2 5 6 5 8 2 0 1 8 5 0 5 0 0 1 0 2 *

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2018

NAIC Group Code.....3548 NAIC Company Code.....25658

Company Name: THE TRAVELERS INDEMNITY COMPANY

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

1. Monoline Policies

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

2. Commercial Multiple Peril (CMP) Packaged Policies

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

2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? ..... Yes [X] 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: ..... $.....97,572

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