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QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2018

OF THE CONDITION AND AFFAIRS OF

THE TRAVELERS INDEMNITY COMPANY

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

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
3.	WILLIAM HERBERT HEYMAN	Vice Chairman & Chief Investment Officer
4.	AVROHOM YAAKOV KESS	Vice Chairman & Chief Legal Officer
5.	# DANIEL STEPHEN FREY	Chief Financial Officer
6.	ANDY FRANCIS BESSETTE	Executive Vice President & Chief Administrative Officer
7.	BRUCE RICHARD JONES	Executive Vice President, Enterprise Risk Management & Chief Risk Officer

Name	Title
# CHRISTINE KUCERA KALLA	Executive Vice President, General Counsel & Chief Ethics & Compliance Officer
# MOJGAN MEHDIAN LEFEBVRE	Executive Vice President & Chief Information Officer, Enterprise Operations and eBusiness
DOUGLAS KEITH BELL	Senior Vice President, Accounting Policy
# DOUGLAS KENNETH RUSSELL	Senior Vice President, Treasurer & Corporate Controller (Effective October 1, 2018)
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

DANIEL STEPHEN FREY
WILLIAM HERBERT HEYMAN
CHRISTINE KUCERA KALLA
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

18th day of October, 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	13,366,188,189	0	13,366,188,189	12,735,984,093
2. Stocks:				
2.1 Preferred stocks	21,221,453	0	21,221,453	25,441,367
2.2 Common stocks	3,348,970,475	860,910	3,348,109,565	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)	340,988,686	0	340,988,686	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 $.....0 encumbrances)	0	0	0	0
5. Cash ($.....(731,905,070)), cash equivalents ($.....0) and short-term investments ($.....784,021,658)	52,116,589	0	52,116,589	570,301,805
6. Contract loans (including $.....0 premium notes)	3,463,549	3,463,549	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	1,093,390,764	180,576,004	912,814,760	882,568,033
9. Receivables for securities	15,700,818	0	15,700,818	20,468,507
10. Securities lending reinvested collateral assets	41,936,460	0	41,936,460	46,564,397
11. Aggregate write-ins for invested assets	(383,886)	0	(383,886)	(912,823)
12. Subtotals, cash and invested assets (Lines 1 to 11)	18,283,593,096	184,900,463	18,098,692,632	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	119,041,037	0	119,041,037	113,326,750
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	457,158,387	41,105,912	416,052,475	322,450,979
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....29,715,726 earned but unbilled premiums)	1,221,008,754	6,449,682	1,214,559,072	1,128,376,458
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)	21,226,561	1,781,661	19,444,900	20,092,651
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,131,457,782	0	1,131,457,782	1,250,761,135
16.2 Funds held by or deposited with reinsured companies	1,405,597	0	1,405,597	1,483,522
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	78,530,632
18.2 Net deferred tax asset	345,450,028	23,730,706	321,719,322	265,790,531
19. Guaranty funds receivable or on deposit	837,951	0	837,951	984,546
20. Electronic data processing equipment and software	66,874,745	0	66,874,745	52,320,333
21. Furniture and equipment, including health care delivery assets ($.....0)	172,407,906	172,407,906	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	1,244,248,769	851,183,782	393,064,986	361,660,942
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	23,064,710,611	1,281,560,112	21,783,150,499	21,395,827,070
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	23,064,710,611	1,281,560,112	21,783,150,499	21,395,827,070

DETAILS OF WRITE-INS

1101. Deferred gain	(383,886)	0	(383,886)	(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)	(383,886)	0	(383,886)	(912,823)
2501. COLI supplemental benefits trust	133,862,787	0	133,862,787	137,911,858
2502. Suspense, undistributed payments	129,199,380	0	129,199,380	66,590,700
2503. Equities and deposits in pools and associations	40,865,127	0	40,865,127	52,271,858
2598. Summary of remaining write-ins for Line 25 from overflow page	940,321,475	851,183,782	89,137,693	104,886,527
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	1,244,248,769	851,183,782	393,064,986	361,660,942

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....1,505,843,205)	7,248,794,870	7,085,754,373
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,115,645,444	1,257,474,577
3.	Loss adjustment expenses	1,689,814,566	1,646,953,175
4.	Commissions payable, contingent commissions and other similar charges	149,639,714	164,370,223
5.	Other expenses (excluding taxes, licenses and fees)	112,528,012	141,579,656
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	68,846,979	78,803,043
7.1	Current federal and foreign income taxes (including $.....12,700,851 on realized capital gains (losses))	41,661,798	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 $.....9,149,172,138 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)	2,606,394,446	2,417,498,323
10.	Advance premium	82,091,064	67,501,496
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	13,971,270	13,269,126
12.	Ceded reinsurance premiums payable (net of ceding commissions)	74,930,022	45,918,040
13.	Funds held by company under reinsurance treaties	102,280,156	104,143,998
14.	Amounts withheld or retained by company for account of others	1,085,183,529	1,119,699,423
15.	Remittances and items not allocated	231,096,027	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	356,209,675	8,299,420
20.	Derivatives	0	0
21.	Payable for securities	64,081,460	(75,284)
22.	Payable for securities lending	41,936,460	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	96,861,343	88,846,635
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	15,219,715,348	14,575,604,575
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	15,219,715,348	14,575,604,575
29.	Aggregate write-ins for special surplus funds	13,348,598	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)	2,305,140,933	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)	6,563,435,152	6,820,222,495
38.	Totals (Page 2, Line 28, Col. 3)	21,783,150,499	21,395,827,070

DETAILS OF WRITE-INS

2501.	Escheat liability	109,569,760	101,553,581
2502.	Retroactive reinsurance reserve assumed	274,994	280,381
2503.	Other statutory provisions	110,422	119,486
2598.	Summary of remaining write-ins for Line 25 from overflow page	(13,093,832)	(13,106,814)
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	96,861,343	88,846,635
2901.	Special surplus from retroactive reinsurance	13,348,598	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)	13,348,598	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 $.....1,501,704,441)	1,408,751,718	1,362,929,673	1,856,190,084
1.2 Assumed (written $.....17,847,828,341)	17,008,300,380	16,205,561,556	21,774,803,224
1.3 Ceded (written $.....15,090,831,750)	14,341,772,960	13,698,207,114	18,419,262,340
1.4 Net (written $.....4,258,701,032)	4,075,279,137	3,870,284,115	5,211,730,969
DEDUCTIONS:			
2. Losses incurred (current accident year $.....2,421,136,598):			
2.1 Direct	821,483,545	816,285,015	963,507,275
2.2 Assumed	9,984,695,926	9,626,516,932	13,073,466,812
2.3 Ceded	8,448,178,419	8,178,725,462	11,005,816,456
2.4 Net	2,358,001,052	2,264,076,486	3,031,157,632
3. Loss adjustment expenses incurred	444,833,491	453,042,586	593,344,700
4. Other underwriting expenses incurred	1,222,706,675	1,170,381,180	1,556,331,167
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	4,025,541,218	3,887,500,252	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)	49,737,919	(17,216,137)	30,897,470
INVESTMENT INCOME			
9. Net investment income earned	380,228,679	364,987,408	885,023,629
10. Net realized capital gains (losses) less capital gains tax of $.....5,638,654	6,107,708	(7,714,986)	(20,280,810)
11. Net investment gain (loss) (Lines 9 + 10)	386,336,388	357,272,422	864,742,820
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....1,477,489 amount charged off $.....9,690,818)	(8,213,329)	(6,829,270)	(9,294,734)
13. Finance and service charges not included in premiums	13,902,522	13,466,041	17,762,457
14. Aggregate write-ins for miscellaneous income	3,224,235	31,771,602	41,257,911
15. Total other income (Lines 12 through 14)	8,913,428	38,408,373	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)	444,987,735	378,464,658	945,365,924
17. Dividends to policyholders	7,674,822	7,995,184	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)	437,312,913	370,469,473	934,797,088
19. Federal and foreign income taxes incurred	117,798,456	13,747,313	(12,317,813)
20. Net income (Line 18 minus Line 19) (to Line 22)	319,514,457	356,722,161	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)	319,514,457	356,722,161	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 $.....4,074,495	216,075,329	194,582,422	(143,930,614)
25. Change in net unrealized foreign exchange capital gain (loss)	(1,208,547)	704,276	538,633
26. Change in net deferred income tax	57,857,293	(30,397,062)	(333,552,333)
27. Change in nonadmitted assets	(24,027,021)	(70,043,197)	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	(825,000,000)	(600,000,000)	(794,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	1,146	1,141	1,536
38. Change in surplus as regards policyholders (Lines 22 through 37)	(256,787,343)	(148,430,259)	(183,244,378)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	6,563,435,152	6,855,036,614	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	6,948,452	26,048,112	34,824,270
1402. Other assets tri-party/tax credit bond income	185,251	185,591	175,901
1403. Other expense	(12,653)	(58,557)	(89,194)
1498. Summary of remaining write-ins for Line 14 from overflow page	(3,896,815)	5,596,455	6,346,933
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	3,224,235	31,771,602	41,257,911
3701. Unrealized deferred tri-party tax credit bonds	1,146	1,141	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)	1,146	1,141	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	4,126,930,054	3,844,241,411	5,250,014,924
2.	Net investment income	424,996,249	434,931,784	969,064,083
3.	Miscellaneous income	7,810,036	37,339,049	46,944,211
4.	Total (Lines 1 through 3)	4,559,736,339	4,316,512,244	6,266,023,218
5.	Benefit and loss related payments	2,217,408,408	1,882,433,094	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	1,675,921,279	1,645,137,875	2,116,459,990
8.	Dividends paid to policyholders	6,972,678	6,717,977	9,617,842
9.	Federal and foreign income taxes paid (recovered) net of $.....(1,708,688) tax on capital gains (losses)	3,244,681	150,993,524	117,663,407
10.	Total (Lines 5 through 9)	3,903,547,046	3,685,282,470	4,879,009,891
11.	Net cash from operations (Line 4 minus Line 10)	656,189,293	631,229,774	1,387,013,327
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	2,111,893,444	1,911,689,134	2,443,619,403
	12.2 Stocks	4,256,488	5,039,032	6,060,932
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	41,197,075	45,866,917	87,882,746
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(10)	0	0
	12.7 Miscellaneous proceeds	74,655,762	1,069,324	2,781,423
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,232,002,759	1,963,664,407	2,540,344,504
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	2,771,188,345	2,392,628,482	2,922,818,929
	13.2 Stocks	3,000,000	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	2,168,824	15,540,820	19,223,645
	13.5 Other invested assets	37,480,613	73,612,617	92,029,276
	13.6 Miscellaneous applications	0	85,426,412	50,202,485
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,813,837,782	2,567,208,331	3,084,274,336
14.	Net increase or (decrease) in contract loans and premium notes	740,850	2,182,362	934,539
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(582,575,873)	(605,726,286)	(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	825,000,000	600,000,000	794,000,000
	16.6 Other cash provided (applied)	233,201,363	(26,061,408)	(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)	(591,798,637)	(626,061,408)	(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)	(518,185,217)	(600,557,921)	(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)	52,116,589	37,372,849	570,301,805

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

20.0001	Exchange of bonds	35,868,411	21,715,220	36,945,980
20.0002	Income payment received in securities	3,087,742	2,219,251	3,305,038
20.0003	Stock distribution from limited partnerships	1,769,848	34,803	34,803
20.0004	Other assets tri-party/tax credit bonds	1,134,293	0	1,316,943
20.0005	Income payment received in securities other assets tri-party/tax credit bonds	33,147	0	0
20.0006	Tax credits from certified capital company (CAPCO)	21,624	34,581	46,635

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 #	September 30, 2018	December 31, 2017
1. The Travelers Indemnity Company state basis	XXX	XXX	XXX	$ 319,514,457	$ 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	$ 319,514,457	$ 947,114,902
Surplus					
5. The Travelers Indemnity Company state basis	XXX	XXX	XXX	$ 6,563,435,152	$ 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	$ 6,563,435,152	$ 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
OTTI recognized in the quarter ending September 30, 2018			
Present value of cash flows is less than amortized cost	$ -	$ -	$ -
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 $ 32,137,907
2. 12 Months or Longer $ 20,788,028

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

1. Less than 12 Months $ 1,100,739,570
2. 12 Months or Longer $ 467,749,516

(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.

NOTES TO FINANCIAL STATEMENTS

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

No significant change.

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

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

(1) No significant change.

(2) Not applicable.

(3) Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. Structured Notes:

No significant change.

P. 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.

NOTES TO FINANCIAL STATEMENTS

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

Through September 30, 2018, the Company paid dividends totaling $825 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
September 20, 2018	206	69	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:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

- Level 1 - Unadjusted quoted market prices for identical assets or liabilities in active markets that the Company has the ability to access.
- Level 2 - Quoted prices for similar assets or liabilities in active markets; quoted prices for identical or similar assets or liabilities in inactive markets; or valuations based on models where the significant inputs are observable (e.g., interest rates, yield curves, prepayment speeds, default rates, loss severities, etc.) or can be corroborated by observable market data.

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 September 30, 2018:

Description	Level 1	Level 2	Level 3	Total	Net Asset Value (NAV) Included In Level 2
Bonds					
U.S. special revenue	$ -	$ -	$ 9,588,129	$ 9,588,129	$ -
Industrial and miscellaneous	-	166,648,647	-	166,648,647	-
Total bonds		166,648,647	9,588,129	176,236,776	
Preferred stock					
Nonredeemable	680,603	6,120,725	-	6,801,328	-
Common stock					
Industrial and miscellaneous	1,331,852	5,118	-	1,336,970	-
Total securities at fair value	$ 2,012,455	$ 172,774,490	$ 9,588,129	$ 184,375,074	$ -

At September 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 zero.

During the third quarter, $680,603 of nonredeemable preferred stock was transferred from Level 2 to Level 1 due to the presence of a 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 7/1/2018	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 9/30/2018
Bonds	$ 9,661,425	$ -	$ -	$ -	$ (73,296)	$ -	$ -	$ -	$ -	$ 9,588,129

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

(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 September 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	$ 784,020,268	$ 784,021,658	$ 114,339,869	$ 669,680,399	$ -	$ -	$ -
Long-term bonds	13,238,687,655	13,366,188,189	295,941,622	12,912,893,145	29,852,888	-	-
Preferred stock	24,949,333	21,221,453	1,669,895	23,279,438	-	-	-
Common stock	1,336,970	1,336,970	1,331,852	5,118	-	-	-

(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 November 9, 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 $64,342,000, 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 funding of asbestos and environmental reserves, primarily in the other liability - occurrence and products liability - occurrence lines and by unfavorable development in the commercial auto liability line. 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. 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. Unfavorable development in the other liability - occurrence and products liability - occurrence lines was driven primarily by asbestos and environmental funding in "Prior" accident years. 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 [X] No [ ]

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

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

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? 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	3,347,633,505
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	412,957,570	435,756,534
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 3,815,326,060	$ 3,783,390,039
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: $ 41,936,460

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 41,936,460

16.3 Total payable for securities lending reported on the liability page: $ 41,936,460

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	33,921,652	33,921,652	0	0	206,349	206,349
Total	XXX	XXX	0	0	33,921,652	33,921,652	0	0	206,349	206,349

5.1 Operating Percentages:

5.1 A&H loss percent	(4,703.390)%
5.2 A&H cost containment percent	(1,773.920)%
5.3 A&H expense percent excluding cost containment expenses	450.350%

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	
All Other Insurers						
00000	AA-1120152	LLOYDS SYNDICATE 2357	GBR	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	24,472,797	23,702,378	73,072,261	19,351,744	62,080,395	69,920,171
2. Alaska AK	L	2,623,286	2,271,383	1,406,304	1,030,042	2,867,502	3,594,938
3. Arizona AZ	L	41,582,551	37,954,827	20,593,981	32,659,258	100,483,436	97,228,985
4. Arkansas AR	L	17,779,606	19,141,561	9,414,888	4,335,838	72,551,914	71,048,902
5. California CA	L	47,091	(39,620)	4,419,833	3,974,499	42,181,443	51,673,681
6. Colorado CO	L	34,016,131	35,585,199	25,206,678	23,325,117	118,381,238	119,802,955
7. Connecticut CT	L	26,502,977	27,049,576	13,770,636	17,372,900	101,543,097	111,241,668
8. Delaware DE	L	3,378,241	4,370,335	3,087,273	2,921,689	18,792,382	21,417,062
9. District of Columbia DC	L	9,308,561	9,293,716	3,645,192	4,985,788	51,035,774	58,934,923
10. Florida FL	L	41,125,184	36,348,402	28,674,635	26,208,275	176,880,106	201,822,139
11. Georgia GA	L	31,954,479	35,374,641	18,335,638	14,716,165	61,314,541	66,979,153
12. Hawaii HI	L	3,693,598	2,514,963	2,019,545	1,105,396	14,272,686	15,799,778
13. Idaho ID	L	6,329,284	5,569,869	1,865,852	2,229,293	8,727,329	9,617,891
14. Illinois IL	L	65,186,968	57,701,722	34,205,869	29,793,977	159,529,117	161,257,174
15. Indiana IN	L	39,373,026	35,892,340	11,797,239	20,122,984	50,650,597	49,442,723
16. Iowa IA	L	13,684,596	12,009,820	5,078,544	4,464,502	42,450,410	39,978,133
17. Kansas KS	L	19,746,007	17,226,082	5,716,103	6,456,627	55,496,744	61,110,217
18. Kentucky KY	L	13,315,229	14,188,859	6,203,054	7,806,091	68,395,810	71,814,641
19. Louisiana LA	L	29,170,730	25,403,283	12,206,321	11,926,990	64,758,953	61,630,510
20. Maine ME	L	4,478,969	4,423,850	1,029,887	2,366,857	14,225,473	14,291,902
21. Maryland MD	L	42,340,118	39,437,207	17,770,957	17,506,813	111,510,807	87,482,007
22. Massachusetts MA	L	82,969,707	85,965,038	39,477,170	46,552,560	296,206,645	302,099,913
23. Michigan MI	L	46,399,146	51,555,573	22,084,078	28,600,735	141,673,132	135,016,198
24. Minnesota MN	L	32,629,144	29,663,356	17,736,222	14,241,195	81,116,927	65,924,766
25. Mississippi MS	L	22,181,063	21,290,199	8,235,710	8,153,650	57,423,085	57,236,059
26. Missouri MO	L	25,501,345	24,802,319	11,625,086	9,009,178	60,868,597	66,437,141
27. Montana MT	L	6,775,017	6,275,534	2,739,985	3,543,080	10,110,974	9,183,702
28. Nebraska NE	L	13,043,008	12,432,528	6,655,422	13,866,267	64,890,740	77,937,956
29. Nevada NV	L	19,785,283	20,393,367	5,127,288	2,847,727	25,446,513	25,208,392
30. New Hampshire NH	L	7,240,278	7,146,998	2,086,868	1,585,553	37,347,570	36,779,752
31. New Jersey NJ	L	82,946,810	80,107,907	35,769,364	34,232,853	309,328,830	311,098,289
32. New Mexico NM	L	14,572,727	12,482,031	7,523,397	5,897,003	23,904,691	24,105,060
33. New York NY	L	214,777,062	199,298,525	63,011,627	60,412,350	559,866,398	510,473,287
34. North Carolina NC	L	48,417,770	43,200,143	18,951,117	17,712,721	126,876,797	96,543,661
35. North Dakota ND	L	4,286,821	4,004,439	1,359,867	509,302	4,164,758	5,099,689
36. Ohio OH	L	34,934,057	30,406,544	23,593,843	14,498,080	54,020,906	56,009,071
37. Oklahoma OK	L	20,588,805	21,474,247	9,126,671	8,185,721	28,608,273	31,399,758
38. Oregon OR	L	10,502,284	11,541,542	4,799,468	9,016,813	15,192,477	19,407,664
39. Pennsylvania PA	L	71,757,825	73,559,414	28,800,177	22,724,495	204,256,231	204,952,967
40. Rhode Island RI	L	6,037,778	5,764,388	2,295,356	2,436,016	15,435,018	14,098,062
41. South Carolina SC	L	17,029,828	15,095,776	5,676,136	6,223,853	39,632,799	39,678,862
42. South Dakota SD	L	4,945,046	5,359,858	2,376,232	1,141,248	11,247,487	15,958,298
43. Tennessee TN	L	54,731,042	50,990,596	14,287,345	14,799,261	185,659,833	181,427,146
44. Texas TX	L	89,037,956	84,252,446	40,242,855	38,059,024	368,874,338	347,565,925
45. Utah UT	L	8,408,341	7,465,839	2,533,468	936,410	11,734,084	12,175,965
46. Vermont VT	L	3,581,939	3,554,037	1,057,211	1,596,499	18,199,331	18,277,124
47. Virginia VA	L	28,956,388	27,788,161	20,343,680	9,837,746	100,202,116	101,279,963
48. Washington WA	L	21,483,051	17,524,037	8,408,983	7,192,022	29,345,911	27,778,033
49. West Virginia WV	L	7,905,824	8,011,277	4,883,057	3,181,322	29,707,202	29,036,573
50. Wisconsin WI	L	27,322,416	27,513,377	12,449,802	7,977,122	59,735,660	57,218,769
51. Wyoming WY	L	2,625,852	2,932,324	1,167,049	1,104,304	2,299,325	2,284,792
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	31,110	14,602	0	155	9,276	0
54. Puerto Rico PR	L	187,787	251,342	11,691	77,228	1,576,537	42,943,052
55. US Virgin Islands VI	L	265	(1)	0	0	3,429,525	1,694,243
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	2,237	12,544	232,995	(47,715)	612,829	2,175,335
59. Totals	XXX	1,501,704,441	1,437,550,702	724,189,909	650,764,621	4,377,134,569	4,374,595,023
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	2,236	12,544	45,924	(47,715)	607,365	581,257
58002. BHS Bahamas	XXX	1	0	0	0	0	0
58003. AIA Anguilla	XXX	0	0	0	0	5,358	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	187,071	0	105	1,594,078
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	2,237	12,544	232,995	(47,715)	612,829	2,175,335

(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

Q11

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	… … XYZ Risk Designated Activity Company	Ireland	
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	… Simply Business Holdings Ltd	United Kingdom	
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… Simply Business Group Ltd	United Kingdom	
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… Xbridge Holdings Limited	United Kingdom	
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… Xbridge Acquisitions Limited	United Kingdom	
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	… Simply Business Holdings, Inc.	Delaware	
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	… … Simply Business, Inc.	Massachusetts	
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	… Xbridge Limited	United Kingdom	
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	… 10762962 Canada Inc.	Canada	
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255	… … Zensurance Inc. (61.2%)	Canada	
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	… … … Zensurance Brokers Inc.	Canada	
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … … BMR Sports Properties, Inc.	Maryland	52-1852190	… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … MMI Capital Trust I	Delaware	52-2073764	… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … Promenade Partners, LLC	Delaware	41-0406690	… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … USF&G Capital I	Delaware	52-1953822	… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … USF&G Capital III	Delaware	52-2044075	… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … 350 Market Street, LLC	Delaware	38-4046010	… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … Travelers Special Services Limited	United Kingdom		… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … Yonkers Financing Corp.	Delaware	20-3033027	… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … … English Turn LLC (99%)	Minnesota	59-2635727	… … … … Oregon Evergreen Investor I, LLC	Delaware	06-6033509
… … … Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	… … … … … Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
… … English Turn LLC (1%)	Minnesota	59-2635727	… … … … … Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
… … English Turn Realty Management, Inc.	Minnesota	52-1715225	… … … Travelers (Bermuda) Limited *	Bermuda	AA-3194119
… … … Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	… … … Travelers Lloyds Management Company	Texas	20-4312440
… … 8527512 Canada Inc. (22.48%)	Canada		… … … TPC Investments Inc.	Connecticut	06-1534005
… … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270	… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … Fog City Fund, LLC (99%)	Minnesota	41-1985480	… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165	… … … … … Travelers MGA, Inc.	Texas	75-2676034
… … Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945	… … … … 8527512 Canada Inc. (77.52%)	Canada	
… … Vesbridge Partners, LP (85%)	Minnesota	20-1222630	… … … … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … Windamere II, LLC (99%)	Minnesota	41-1963936	… … … … Travelers Insurance Company of Canada *	Canada	AA-1560039

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

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

… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … … … … Travelers Global, Inc.	Delaware	47-2215437
… … … … … … Travelers Brazil Holding, LLC	Delaware	47-2215437
… … … … … … … 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

Q11.1

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
3548	The Travelers Companies, Inc...	00000.....	41-0518860..	.....	..86312	NYSE.....	The Travelers Companies, Inc.....	MN.....	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.....	.....

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.....	.....	.....	.....	.....	XYZ Risk Designated Activity Company	IRL	NIA	Travelers Insurance Company Limited	O/B/M	...100.000	The Travelers Companies, Inc.	....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Simply Business Holdings Ltd.	GBR	NIA	The Travelers Companies, Inc.	O/B/M	...100.000	The Travelers Companies, Inc.	....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Simply Business Group Ltd.	GBR	NIA	The Travelers Companies, Inc.	O/B/M	...100.000	The Travelers Companies, Inc.	....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Xbridge Holdings Limited	GBR	NIA	The Travelers Companies, Inc.	O/B/M	...100.000	The Travelers Companies, Inc.	....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Xbridge Acquisitions Limited	GBR	NIA	The Travelers Companies, Inc.	O/B/M	...100.000	The Travelers Companies, Inc.	....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Simply Business Holdings, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	...100.000	The Travelers Companies, Inc.	....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Simply Business, Inc.	MA	NIA	Simply Business Holdings, Inc.	O/B/M	...100.000	The Travelers Companies, Inc.	....N.....	.....

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.....	.....	.....	.....	.....	Xbridge Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	10762962 Canada Inc.....	CAN.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Zensurance Inc.....	CAN.....	NIA.....	10762962 Canada Inc.....	O/B.....	.....61.200	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Zensurance Brokers Inc.....	CAN.....	NIA.....	Zensurance Inc.....	O.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1008174..	.....	.....	.....	Travelers Property Casualty Corp.....	CT.....	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.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548	The Travelers Companies, Inc.	00000	AA-2230021				J. Malucelli Resseguradora S.A.	BRA	IA	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B	...100.000	The Travelers Companies, Inc.	N	0107
3548	The Travelers Companies, Inc.	00000					J. Malucelli Controle de Riscos Ltda.	BRA	NIA	J. Malucelli Resseguradora S.A.	O/B	.....0.010	The Travelers Companies, Inc.	N	0107
3548	The Travelers Companies, Inc.	00000	AA-2230002				J. Malucelli Seguradora S.A.	BRA	IA	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B	...100.000	The Travelers Companies, Inc.	N	0107
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	

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...	24031.....	94-6051964..	.....	.....	.....	Northland Casualty Company.....	CT.....	DS.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Indemnity U.K. Investments LLC.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	TPC U.K. Investments LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25623.....	06-0303275..	.....	.....	.....	The Phoenix Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
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	110,185,033	47,559,222	43.163	77.061
2. Allied lines	152,897,576	166,574,396	108.945	122.926
3. Farmowners multiple peril	18,236,983	5,224,818	28.650	50.822
4. Homeowners multiple peril	21,471,955	3,367,709	15.684	40.029
5. Commercial multiple peril	210,736,907	135,430,476	64.265	54.878
6. Mortgage guaranty	0	0	0.000	0.000
8. Ocean marine	1,931	1,198,221	62,055.076	45,714.276
9. Inland marine	8,697,825	2,291,934	26.351	37.563
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	26,577,949	214,155	0.806	0.516
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	246,287	63,160	25.645	14.251
16. Workers' compensation	308,218,683	115,246,659	37.391	60.309
17.1 Other liability-occurrence	269,883,267	177,417,702	65.739	37.471
17.2 Other liability-claims made	15,256,582	9,193,656	60.260	(25.229)
17.3 Excess workers' compensation	0	3,694,087	0.000	0.000
18.1 Products liability-occurrence	11,018,564	14,150,776	128.427	50.815
18.2 Products liability-claims made	0	292,645	0.000	0.000
19.1, 19.2 Private passenger auto liability	6,007,202	3,928,460	65.396	76.468
19.3, 19.4 Commercial auto liability	182,941,150	102,126,369	55.825	53.252
21. Auto physical damage	53,163,857	31,951,540	60.100	67.560
22. Aircraft (all perils)	0	(723,651)	0.000	0.000
23. Fidelity	19,465	(15,427)	(79.253)	159.721
24. Surety	64,365	(20,312)	(31.558)	(82.287)
26. Burglary and theft	10,105	(137)	(1.353)	(6.977)
27. Boiler and machinery	13,115,058	2,176,016	16.592	20.438
28. Credit	0	0	0.000	0.000
29. International	0	408	0.000	0.000
30. Warranty	0	0	0.000	0.000
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.000	0.000
35. Totals	1,408,751,718	821,483,545	58.313	59.892
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	54,099,467	125,632,485	117,005,137
2. Allied lines	82,789,220	179,290,518	167,501,738
3. Farmowners multiple peril	5,293,514	17,178,252	18,532,646
4. Homeowners multiple peril	8,160,758	21,087,703	22,142,915
5. Commercial multiple peril	71,995,780	220,971,684	205,989,403
6. Mortgage guaranty	0	0	0
8. Ocean marine	560	2,072	2,565
9. Inland marine	3,321,122	9,869,606	9,642,867
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	15,125,826	29,948,251	29,422,140
13. Group accident and health	0	0	0
14. Credit accident and health	0	0	0
15. Other accident and health	0	0	0
16. Workers' compensation	94,283,169	322,681,206	309,063,084
17.1 Other liability-occurrence	96,300,570	275,682,742	274,405,600
17.2 Other liability-claims made	7,277,223	14,872,320	15,724,279
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	2,337,336	9,944,612	11,650,455
18.2 Products liability-claims made	0	0	0
19.1 19.2 Private passenger auto liability	1,978,523	5,922,270	6,525,905
19.3 19.4 Commercial auto liability	65,318,632	197,371,623	181,984,485
21. Auto physical damage	18,452,088	57,185,403	53,868,411
22. Aircraft (all perils)	0	0	0
23. Fidelity	8,866	20,311	94,868
24. Surety	40,481	75,115	304,014
26. Burglary and theft	5,241	10,687	9,197
27. Boiler and machinery	6,747,191	13,957,579	13,672,665
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	533,535,567	1,501,704,441	1,437,550,702
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	532,343	56,347	588,690	2,115,280	51,942	2,482,105	4,649,327	209,889	(247,293)	(37,404)
2. 2016	512,705	762,461	1,275,165	240,209	19,127	259,336	403,316	21,731	570,992	996,040	130,821	(150,611)	(19,790)
3. Subtotals 2016 + Prior	2,950,438	3,600,148	6,550,586	772,552	75,474	848,026	2,518,596	73,673	3,053,097	5,645,366	340,710	(397,904)	(57,193)
4. 2017	721,379	1,453,072	2,174,451	552,089	106,577	658,666	525,361	58,741	924,534	1,508,636	356,072	(363,220)	(7,148)
5. Subtotals 2017 + Prior	3,671,816	5,053,220	8,725,037	1,324,642	182,051	1,506,692	3,043,957	132,415	3,977,631	7,154,003	696,782	(761,124)	(64,342)
6. 2018	XXX	XXX	XXX	XXX	1,082,568	1,082,568	XXX	537,877	1,246,730	1,784,607	XXX	XXX	XXX
7. Totals	3,671,816	5,053,220	8,725,037	1,324,642	1,264,619	2,589,261	3,043,957	670,291	5,224,362	8,938,610	696,782	(761,124)	(64,342)
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. 19.0 %	2. (15.1)%	3. (0.7)%

Col. 13, Line 7 Line 8
4. (0.9)%

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	36,472,340	0	36,472,340	42,778,622
2505. Service contract receivable	22,393,589	0	22,393,589	27,220,191
2506. State surcharges receivable	11,616,189	0	11,616,189	10,657,119
2507. Amounts receivable under high deductible policies	9,450,726	948,456	8,502,270	11,525,367
2508. Due from unaffiliated companies	7,288,473	0	7,288,473	8,738,509
2509. Other assets tri-party/tax credit bonds	2,898,653	0	2,898,653	4,007,739
2510. Performance guarantees receivable	2,861	0	2,861	79
2511. Miscellaneous ledger balances	15,141,462	15,141,462	0	0
2512. Other assets nonadmitted	835,093,864	835,093,864	0	0
2513. Other assets deferred gain	(2,745)	0	(2,745)	(3,891)
2514. Assumed reinsurance receivable and payable	(33,938)	0	(33,938)	(37,208)
2597. Summary of remaining write-ins for Line 25	940,321,475	851,183,782	89,137,693	104,886,527

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Undistributed salaries	30,570	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	(13,124,930)	(13,626,866)
2597. Summary of remaining write-ins for Line 25	(13,093,832)	(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	(399,513)	(232,658)	(351,136)
1405. Retroactive reinsurance gain/loss	(551,622)	(517,721)	(1,448,511)
1406. Change in COLI cash values	(2,945,679)	6,346,835	8,146,580
1497. Summary of remaining write-ins for Line 14	(3,896,815)	5,596,455	6,346,933

Additional Write-ins for Schedule T:

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, Etc.	Active Status (a)	2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. SGP Singapore	XXX	0	0	0	0	105	154
58005. MEX Mexico	XXX	0	0	187,071	0	0	1,593,924
58997. Summary of remaining write-ins for Line 58 from overflow	XXX	0	0	187,071	0	105	1,594,078

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	2,168,824	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	10,016,740	13,023,794
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	340,988,687	348,836,603
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	340,988,687	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	37,383,983	90,086,830
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	52,747,403	6,973,480
6.	Total gain (loss) on disposals	(1,765,720)	12,466
7.	Deduct amounts received on disposals	42,966,923	87,917,549
8.	Deduct amortization of premium and depreciation	4,327,110	5,122,993
9.	Total foreign exchange change in book/adjusted carrying value	(1,199,522)	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)	1,093,390,764	1,053,434,934
12.	Deduct total nonadmitted amounts	180,576,004	170,866,901
13.	Statement value at end of current period (Line 11 minus Line 12)	912,814,760	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	2,814,914,346	2,963,104,750
3.	Accrual of discount	7,232,439	9,356,704
4.	Unrealized valuation increase (decrease)	166,873,484	(147,175,895)
5.	Total gain (loss) on disposals	14,492,670	2,367,561
6.	Deduct consideration for bonds and stocks disposed of	2,155,467,949	2,493,067,986
7.	Deduct amortization of premium	47,906,346	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	805,068	1,728,159
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	3,427,982	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	16,736,380,116	15,933,618,559
12.	Deduct total nonadmitted amounts	860,910	1,396,490
13.	Statement value at end of current period (Line 11 minus Line 12)	16,735,519,206	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)	11,248,439,869	17,316,605,043	17,157,893,717	(8,466,230)	11,476,626,969	11,248,439,869	11,398,684,964	11,710,176,518
2. NAIC 2 (a)	2,336,192,967	107,943,551	79,993,623	(6,728,138)	2,089,716,116	2,336,192,967	2,357,414,756	1,957,304,358
3. NAIC 3 (a)	238,465,322	32,796,258	27,278,804	3,545,709	202,076,526	238,465,322	247,528,485	197,879,131
4. NAIC 4 (a)	128,523,531	13,861,600	12,347,529	(7,001,903)	94,979,293	128,523,531	123,035,699	94,176,101
5. NAIC 5 (a)	19,400,760	455,013	165,493	2,366,578	4,702,156	19,400,760	22,056,858	3,410,000
6. NAIC 6 (a)	1,563,151	0	88,374	14,306	1,620,836	1,563,151	1,489,083	1,693,470
7. Total Bonds	13,972,585,599	17,471,661,464	17,277,767,539	(16,269,678)	13,869,721,895	13,972,585,599	14,150,209,845	13,964,639,579
PREFERRED STOCK								
8. NAIC 1	675,897	0	0	(675,897)	674,304	675,897	0	687,977
9. NAIC 2	6,150,650	0	0	650,678	6,170,270	6,150,650	6,801,328	6,274,015
10. NAIC 3	14,420,125	0	0	0	14,420,125	14,420,125	14,420,125	18,479,375
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	3,000,000	0	(3,000,000)	0	0	0	0
14. Total Preferred Stock	21,246,672	3,000,000	0	(3,025,219)	21,264,699	21,246,672	21,221,453	25,441,367
15. Total Bonds and Preferred Stock	13,993,832,271	17,474,661,463	17,277,767,539	(19,294,897)	13,890,986,594	13,993,832,271	14,171,431,298	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 $.....779,972,948; NAIC 2 $.....4,048,710; 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	784,021,658	XXX	784,100,308	367,256	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	53,139,938,155	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	53,584,493,335	67,774,573,355
7. Deduct amortization of premium	78,650	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)	784,021,658	1,228,655,488
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	784,021,658	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# 11112 & RE# 11118 700 Main Street	Hartford	CT	03/31/2002	Various	0	0	0	674,465
RE# 10500 & RE# 10600 50 Prospect Street (Plaza Building)	Hartford	CT	03/31/2002	Various	0	0	0	18,944
0199999. Totals					0	0	0	693,409
0399999. Totals					0	0	0	693,409

QE01

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

QE02

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC 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	603,561	0	9,859,686	3.060
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								0	603,561	0	9,859,686	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	26,390	0	2,392,889	2.700
	Carlyle Europe Partners IV, L.P.	London	GBR	The Carlyle Group		08/27/2013	3	0	2,645,095	0	3,321,622	0.250
	HCI Equity Partners IV, L.P.	Washington	DC	HCI Equity Partners		09/30/2013	3	0	143,301	0	1,575,596	4.950
	Kelso Investment Associates VIII, L.P.	New York	NY	Kelso & Company		06/21/2007	3	0	2,550	0	3,755,324	0.490
	Mason Wells Buyout Fund III, LP	Milwaukee	WI	Mason Wells, Inc		03/05/2010	3	0	178,200	0	723,209	2.490
	NB Secondary Opportunities Fund III LP	New York	NY	Neuberger Berman Investment Management		06/21/2013	3	0	337,500	0	5,244,650	0.730
	Sentinel Capital Partners V, L.P.	New York	NY	Sentinel Capital Partners		07/18/2013	3	0	1,692,622	0	2,230,047	1.800
	Trident V, L.P.	Greenwich	CT	Stone Point Capital LLC		09/22/2010	3	0	(340,897)	0	1,286,676	0.820
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	4,684,761	0	20,530,012	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	1,544,869	0	12,117,600	0.150
	Douglas Emmett Fund X, LLC	Hartford	CT	Douglas Emmett Fund		10/07/2008	0	0	1,112,292	0	0	8.010
	Rockbridge Hospitality VI LP	Columbus	OH	Rockbridge Capital, LLC		01/27/2014	0	0	5,681	0	2,157,330	3.890
	Silverpeak Legacy Partners III, L.P.	New York	NY	Lehman Brothers Real Estate Partners		01/01/2010	0	0	(328,323)	0	10,676,935	0.680
	Tishman Speyer Brazil Fund III, L.P.	New York	NY	Tishman Speyer		11/02/2012	0	0	216,251	0	2,151,494	4.210
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	2,550,770	0	27,103,359	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Blue Water Energy Fund I-A, L.P.	London	GBR	Blue Water Energy		09/07/2012	0	0	1,307,344	0	1,925,480	3.080
	Level Equity Growth Partners II, L.P.	New York	NY	Level Equity Management LLC		11/14/2013	0	0	1,292,093	0	1,958,534	4.370
	Newport Global Opportunities Fund I-A LP	Woodlands	TX	Newport Global Advisors		01/08/2016	0	0	439,650	0	206,389	3.590
	Secondary Opportunities Fund III, LP	London	GBR	DB Asset Management		10/20/2014	0	0	122,448	0	3,439,006	0.860
	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital		02/07/2014	0	0	56,000	0	3,035,232	1.770
	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital		02/07/2014	0	0	13,000	0	5,254,212	7.140
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								0	3,230,534	0	15,818,853	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	Stratford Capital XV	Peabody	MA	Stratford Capital Group		12/19/2014	0	0	263,434	0	0	15.170
	Stratford Capital Fund 21	Peabody	MA	Stratford Capital Group		12/23/2016	0	0	738,797	0	973,280	4.197
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	1,002,231	0	973,280	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated												
	Capital Partners Series T-GAIII, LLC	Columbia	MO	Affordable Equity Partners		12/14/2017	0	0	1,006,912	0	2,117,445	15.000
3799999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated								0	1,006,912	0	2,117,445	XXX
4499999. Subtotal - Unaffiliated								0	13,078,769	0	76,402,635	XXX
4699999. Totals								0	13,078,769	0	76,402,635	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	08/23/2018	275,099	0	0	0	0	0	0	275,099	275,099	0	0	0	0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							275,099	0	0	0	0	0	0	275,099	275,099	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Carlyle Europe Partners IV, L.P.	London	GBR	Distribution	08/27/2013	09/14/2018	12,921	0	0	0	0	0	0	12,921	12,921	0	0	0	0
	HCI Equity Partners IV, L.P.	Washington	DC	Distribution	09/30/2013	08/14/2018	(88,493)	0	0	0	0	0	0	(88,493)	(88,493)	0	0	0	0
	Kelso Investment Associates VIII, L.P.	New York	NY	Distribution	06/21/2007	08/08/2018	105,414	0	0	0	0	0	0	105,414	105,414	0	0	0	0
	Menlo Ventures IX, L.P.	Menlo Park	CA	Distribution	01/03/2001	09/28/2018	86,951	0	0	0	0	0	0	86,951	86,951	0	0	0	0
	NB Secondary Opportunities Fund III LP	New York	NY	Distribution	06/21/2013	09/28/2018	118,021	0	0	0	0	0	0	118,021	118,021	0	0	0	0
	Oak Investment Partners X, Limited Partnership	Westport	CT	Distribution	01/18/2001	09/24/2018	44,914	0	0	0	0	0	0	44,914	44,914	0	0	0	0
	Redpoint Ventures II, L.P.	Menlo Park	CA	Distribution	11/07/2000	09/24/2018	138,926	0	0	0	0	0	0	138,926	138,926	0	0	0	0
	Sentinel Capital Partners V, L.P.	New York	NY	Distribution	07/18/2013	09/27/2018	1,629,072	0	0	0	0	0	0	1,629,072	1,629,072	0	0	0	0
	Trident V, L.P.	Greenwich	CT	Distribution	09/22/2010	09/28/2018	1,889,708	0	0	0	0	0	0	1,889,708	1,889,708	0	0	0	0
	Warburg Pincus Private Equity VIII, L.P.	New York	NY	Distribution	08/07/2001	09/28/2018	84,240	0	0	0	0	0	0	84,240	84,240	0	0	0	0
	Blackstone Capital Partners III Merchant Banking Fund L.P.	New York	NY	Liquidation	11/03/1997	07/31/2018	0	0	0	0	0	0	0	0	0	0	0	0	960
	ValueAct Capital Partners, L.P.	San Francisco	CA	Liquidation	03/12/2001	08/31/2018	872,913	1,205,047	0	0	0	1,205,047	0	2,077,960	315,789	0	(1,762,171)	(1,762,171)	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							4,894,586	1,205,047	0	0	0	1,205,047	0	6,099,633	4,337,462	0	(1,762,171)	(1,762,171)	960
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	09/10/2018	289,000	0	0	0	0	0	0	289,000	289,000	0	0	0	0
	Blackstone Real Estate Partners V L.P.	New York	NY	Distribution	04/24/2006	08/31/2018	1,213,593	0	0	0	0	0	0	1,213,593	1,213,593	0	0	0	0
	Cerberus Institutional Real Estate Partners III, L.P.	New York	NY	Distribution	04/24/2013	08/31/2018	240,756	0	0	0	0	0	0	240,756	240,756	0	0	0	0
	HighBrook Income Property Fund II, LP	Wilmington	DE	Distribution	05/16/2014	09/21/2018	1,724,442	0	0	0	0	0	0	1,724,442	1,724,442	0	0	0	0
	Prime Finance Partners III, LP	San Francisco	CA	Distribution	10/17/2012	09/10/2018	1,018,634	0	0	0	0	0	0	1,018,634	1,018,634	0	0	0	0
	RCG Longview Debt Fund V,L.P.	New York	NY	Distribution	04/08/2013	09/14/2018	804,822	0	0	0	0	0	0	804,822	804,822	0	0	0	0
	Rialto Real Estate Fund II, LP	Miami	FL	Distribution	07/31/2013	08/31/2018	1,231	0	0	0	0	0	0	1,231	1,231	0	0	0	0
	Silverpeak Legacy Partners III, L.P.	New York	NY	Distribution	01/01/2010	08/13/2018	650	0	0	0	0	0	0	650	650	0	0	0	0
	Sterling American Property V L.P.	New York	NY	Distribution	01/01/2010	09/12/2018	(188)	0	0	0	0	0	0	(188)	(188)	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							5,292,940	0	0	0	0	0	0	5,292,940	5,292,940	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	J.P. Morgan Global Maritime Investment Fund LP	Chicago	IL	Distribution	06/09/2010	09/24/2018	157,987	0	0	0	0	0	0	157,987	157,987	0	0	0	0
	OZ Domestic Partners, L.P.	New York	NY	Distribution	12/31/2009	07/11/2018	2,063	0	0	0	0	0	0	2,063	2,063	0	0	0	0
	Solamere Capital Fund II-A, LP	Boston	MA	Distribution	02/07/2014	08/08/2018	206,866	0	0	0	0	0	0	206,866	206,866	0	0	0	0
	Wayzata Opportunities Fund III, L.P.	Wayzata	MN	Distribution	05/17/2013	08/24/2018	166,289	0	0	0	0	0	0	166,289	166,289	0	0	0	0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							533,205	0	0	0	0	0	0	533,205	533,205	0	0	0	0
4499999. Subtotal - Unaffiliated							10,995,830	1,205,047	0	0	0	1,205,047	0	12,200,877	10,438,705	0	(1,762,171)	(1,762,171)	960
4699999. Totals							10,995,830	1,205,047	0	0	0	1,205,047	0	12,200,877	10,438,705	0	(1,762,171)	(1,762,171)	960

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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		0	0	951	1
912828 WR 7	U S TREASURY NOTES 2.125 2021 06		09/27/2018	BAS-MERRILL LYNCH		24,501,060	25,000,000	129,925	1
912828 W8 9	U S TREASURY NOTES 1.875 2022 03		09/25/2018	BARCLAYS CAPITAL INC		10,609,021	11,000,000	100,871	1
38375B SF 0	GNR 2012-H11 BA CMO 2.000 2062 05		09/20/2018	PAR WRITE-UP		32,403	32,403	0	1
38375B RQ 7	GNR 2012-H12 HA CMO 2.000 2062 03		09/20/2018	PAR WRITE-UP		25,537	25,537	0	1
38375B TF 9	GNR 2012-H14 GA 2.000 2062 06		09/20/2018	PAR WRITE-UP		40,881	40,881	0	1
38375B TA 0	GNR 2012-H16 HA 2.000 2062 07		09/20/2018	PAR WRITE-UP		51,160	51,160	0	1
38375B K8 4	GNR 2013-H04 BA CMO 1.650 2063 02		09/20/2018	PAR WRITE-UP		28,612	28,612	0	1
38376R GW 0	GNR 2015-H22 HA 2.550 2065 08		09/20/2018	PAR WRITE-UP		102,907	102,907	0	1
38376R LX 2	GNR 2015-H29 HA 2.500 2065 09		09/20/2018	PAR WRITE-UP		58,770	58,770	0	1
38375U WW 6	GNR 2016-H11 GA 2.000 2066 04		09/20/2018	PAR WRITE-UP		102,654	102,654	0	1
38376R VM 5	GNR 2016-H13 JA 2.000 2066 06		09/20/2018	PAR WRITE-UP		95,560	95,560	0	1
38376R ZJ 8	GNR 2016-H19 FC 2.480 2066 08		09/20/2018	PAR WRITE-UP		63,557	63,557	0	1
38376R YG 5	GNR 2016-H20 FN 2.830 2066 09		09/20/2018	PAR WRITE-UP		128,232	128,232	0	1
38376R G7 5	GNR 2016-H24 DA 2.500 2066 09		09/20/2018	PAR WRITE-UP		126,438	126,438	0	1
38375U J9 2	GNR 2017-H19 MA 2.500 2067 04		09/20/2018	PAR WRITE-UP		124,963	124,963	0	1
0599999.	Total - Bonds - U.S. Government					36,091,755	36,981,674	231,747	XXX
Bonds - All Other Government									
45950K CP 3	INTERNATIONAL FINANCE CO 2.875 2023 07	D	07/24/2018	TD SECURITIES		2,985,750	3,000,000	0	1FE
65562Q BK 0	NORDIC INVESTMENT BANK 2.875 2023 07	D	07/12/2018	RBC CAPITAL MARKETS		2,993,760	3,000,000	0	1FE
1099999.	Total - Bonds - All Other Government					5,979,510	6,000,000	0	XXX
Bonds - U.S. States, Territories and Possessions									
658256 3X 8	NORTH CAROLINA GENERAL O 3.250 2037 06		07/18/2018	BAS-MERRILL LYNCH		19,611,800	20,000,000	0	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					19,611,800	20,000,000	0	XXX
Bonds - U.S. Political Subdivisions of States									
134159 YQ 9	CAMPBELL UHSD GO S2016B 4.000 2037 08		08/16/2018	RBC CAPITAL MARKETS		5,256,350	5,000,000	0	1FE
145232 FF 6	CARROLL ISD GENERAL OBLI 3.375 2036 02		09/20/2018	HILLTOP SECURITIES		1,073,466	1,130,000	0	1FE
236092 CQ 3	DANE CO GENERAL OBLIGATI 3.250 2031 06		09/07/2018	ROBERT W BAIRD & CO		260,000	260,000	0	1FE
269408 PS 3	EAGAN GENERAL OBLIGATION 3.500 2035 02		09/18/2018	J P MORGAN CHASE SECURITIES INC		1,368,260	1,370,000	0	1FE
276119 VX 9	EASTCHESTER UNION FREE S 3.250 2033 09		09/06/2018	FIDELITY CAPITAL MARKETS SERVICES		1,543,161	1,545,000	0	1FE
362668 KF 1	GAHANNA-JEFFERSON SCH DI 4.000 2034 12		07/25/2018	KEYBANC CAPITAL MARK		407,719	385,000	0	1FE
362668 KG 9	GAHANNA-JEFFERSON SCH DI 5.000 2035 12		07/25/2018	KEYBANC CAPITAL MARK		349,761	300,000	0	1FE
395460 4X 3	GREENSBORO GENERAL OBLIG 3.250 2032 10		09/25/2018	WELLS FARGO SECURITIES		7,217,173	7,290,000	0	1FE
445047 GK 3	HUMBLE ISD GO S2018 (PSF 3.625 2037 02		07/25/2018	J P MORGAN CHASE SECURITIES INC		3,397,688	3,400,000	0	1FE
445047 GL 1	HUMBLE ISD GO S2018 (PSF 3.625 2038 02		07/25/2018	J P MORGAN CHASE SECURITIES INC		4,613,934	4,630,000	0	1FE
462668 KK 9	IREDELL CO GENERAL OBLIG 3.500 2036 10		09/19/2018	CITIGROUP GLOBAL MARKETS		2,163,238	2,195,000	0	1FE
47844P LB 9	JOHNSON CO GENERAL OBLIG 3.625 2040 09		07/25/2018	BAS-MERRILL LYNCH		17,107,515	17,250,000	0	1FE
494152 VC 2	KILLEEN ISD GEN OBLIG S2 5.000 2040 02		08/03/2018	WELLS FARGO SECURITIES		19,064,184	16,645,000	0	1FE
494890 B8 8	KING CO SD#210 FEDERAL W 4.000 2035 12		09/18/2018	CITIGROUP GLOBAL MARKETS		8,826,786	8,450,000	77,928	1FE
494890 B9 6	KING CO SD#210 FEDERAL W 4.000 2036 12		09/11/2018	BAS-MERRILL LYNCH		9,772,255	9,340,000	78,871	1FE
498062 QT 8	KITSAP CO SD#303 BAINBRI 5.000 2031 12		08/17/2018	DA DAVIDSON		792,875	675,000	0	1FE
517138 XZ 1	LARIMER CO SD #R-1 POUDR 4.000 2035 12		09/13/2018	RBC CAPITAL MARKETS		3,500,153	3,340,000	0	1FE
517624 PA 4	LAS LOMITAS ELEM SCH DIS 4.000 2039 07		09/13/2018	MORGAN STANLEY		923,437	880,000	0	1FE
52882P DA 3	LEWISVILLE ISD GO REF S2 4.000 2038 08		07/11/2018	J P MORGAN CHASE SECURITIES INC		7,031,484	6,685,000	4,457	1FE
605792 SL 5	MISSOULA CO GENERAL OBLI 3.000 2032 07		08/29/2018	BAS-MERRILL LYNCH		678,463	690,000	0	1FE
615683 LN 7	MOORE CO GENERAL OBLIGAT 3.125 2032 12		08/21/2018	CITIGROUP GLOBAL MARKETS		1,540,251	1,550,000	0	1FE

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624454 LS 1	MOUNTAIN VIEW LOS ALTOS 4.000 2033 08		08/30/2018	RAYMOND JAMES & ASSOC		1,085,810	1,000,000	0	1FE
624454 LU 6	MOUNTAIN VIEW LOS ALTOS 3.300 2035 08		08/30/2018	RAYMOND JAMES & ASSOC		4,005,400	4,000,000	0	1FE
727730 JV 6	PLATTE CO SCH DIST PARK 4.000 2038 03		09/26/2018	BAS-MERRILL LYNCH		14,017,483	13,610,000	0	1FE
732147 EY 5	POMPANO BEACH GENERAL OB 4.000 2039 07		09/11/2018	CITIGROUP GLOBAL MARKETS		4,035,505	3,905,000	0	1FE
802498 RY 3	SANTA MONICA-MALIBU USD 4.000 2034 08		08/23/2018	RAYMOND JAMES & ASSOC		1,231,570	1,150,000	0	1
802498 RZ 0	SANTA MONICA-MALIBU USD 4.000 2035 08		08/23/2018	RAYMOND JAMES & ASSOC		1,065,120	1,000,000	0	1FE
833119 ZC 7	SNOHOMISH CO SD #2 GO S2 5.000 2034 12		09/11/2018	DA DAVIDSON		1,391,292	1,200,000	0	1FE
943198 GR 6	WAUPACA CO GENERAL OBLIG 3.625 2035 03		09/18/2018	J P MORGAN CHASE SECURITIES INC		1,159,246	1,160,000	0	1FE
962506 SN 2	WHATCOM CO SD#501 BELLIN 5.000 2036 12		08/15/2018	PIPER JAFFRAY		7,564,895	6,500,000	0	1FE
97217P PL 7	WILSON CO GENERAL OBLIGA 3.500 2035 04		09/19/2018	CITIGROUP GLOBAL MARKETS		6,621,925	6,655,000	0	1FE
97217P PP 8	WILSON CO GENERAL OBLIGA 3.750 2038 04		09/19/2018	CITIGROUP GLOBAL MARKETS		7,379,802	7,390,000	0	1FE
97913P KT 2	WOODBURY GENERAL OBLIGAT 3.250 2033 02		08/23/2018	MORGAN STANLEY		843,048	845,000	0	1FE
97913P KY 1	WOODBURY GENERAL OBLIGAT 3.500 2038 02		08/23/2018	MORGAN STANLEY		782,282	790,000	0	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					148,071,530	142,215,000	161,256	XXX
Bonds - U.S. Special Revenue and Special Assessment									
455168 EZ 3	INDIANA UNIV REV STUDENT 5.000 2037 08		09/13/2018	BAS-MERRILL LYNCH		1,887,424	1,645,000	0	1FE
561851 KF 2	MANATEE CO PUBLIC UTILIT 3.500 2036 10		09/07/2018	WELLS FARGO SECURITIES		2,755,291	2,770,000	0	1FE
575829 EQ 5	MASSACHUSETTS CLEAN WATE 5.000 2037 08		08/28/2018	CITIGROUP GLOBAL MARKETS		8,503,529	7,245,000	0	1FE
890680 PZ 8	TOPEKA UTILITY REVENUE S 3.500 2035 08		08/15/2018	J P MORGAN CHASE SECURITIES INC		1,511,504	1,525,000	0	1FE
89658H WF 3	TRINITY RIVER AUTH REG W 5.000 2035 08		08/15/2018	J P MORGAN CHASE SECURITIES INC		5,248,080	4,500,000	0	1FE
89658H WJ 5	TRINITY RIVER AUTH REG W 4.000 2038 08		08/15/2018	J P MORGAN CHASE SECURITIES INC		9,448,796	9,095,000	0	1FE
3128MJ TL 4	FHLMC GOLD PASSTHRU 3.500 2043 10		09/20/2018	NOMURA SECURITIES INTL		9,934,359	10,020,472	19,484	1
35563P DD 8	SCRT 2017-4 HT 2.500 2057 06		09/25/2018	PAR WRITE-UP		68,922	68,922	0	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					39,357,904	36,869,394	19,484	XXX
Bonds - Industrial and Miscellaneous									
00724F AC 5	ADOBE SYSTEMS INC 3.250 2025 02		07/19/2018	WELLS FARGO SECURITIES		1,571,286	1,590,000	24,689	1FE
009158 AT 3	AIR PRODUCTS & CHEMICALS 2.750 2023 02		07/11/2018	MUFG SECURITIES AMERICAS INC		1,203,629	1,230,000	15,033	1FE
009158 AV 8	AIR PRODUCTS & CHEMICALS 3.350 2024 07		07/17/2018	CANTOR FITZGERALD		5,973,660	6,000,000	94,358	1FE
02361D AS 9	AMEREN ILLINOIS 3.800 2028 05		07/02/2018	AMHERST PIERPONT SEC		1,010,940	1,000,000	4,539	1FE
025816 BW 8	AMERICAN EXPRESS 3.700 2023 08		07/31/2018	BAS-MERRILL LYNCH		3,995,840	4,000,000	0	1FE
03040W AS 4	AMERICAN WATER CAPITAL C 3.750 2028 09		08/06/2018	MIZUHO INTERNATIONAL PLC		2,999,430	3,000,000	0	1FE
037411 BE 4	APACHE CORP 4.375 2028 10		08/14/2018	J P MORGAN CHASE SECURITIES INC		4,992,250	5,000,000	0	2FE
045054 AD 5	ASHTEAD CAPITAL (144A) 4.125 2025 08	C	06/29/2018	GOLDMAN SACHS & CO		0	0	15,813	2FE
045054 AH 6	ASHTEAD CAPITAL (144A) 5.250 2026 08	C	07/23/2018	J P MORGAN CHASE SECURITIES INC		750,000	750,000	0	2FE
04550K AA 9	ASSOCIATED BANK NA 3.500 2021 08		08/06/2018	CITIGROUP GLOBAL MARKETS		4,985,500	5,000,000	0	2FE
05453G AA 3	AXALTA COATING SYSTEMS (4.875 2024 08		07/13/2018	VARIOUS		2,324,100	2,340,000	102,603	4FE
06051G HM 4	BANK OF AMERICA CORP 4.271 2029 07		07/19/2018	BAS-MERRILL LYNCH		2,007,280	2,000,000	0	1FE
07274N AV 5	BAYER US FINANCE II LLC 2.200 2022 07	C	07/12/2018	EXCHANGED		1,868,020	2,000,000	0	2FE
07274N AX 1	BAYER US FINANCE II LLC 2.850 2025 04	C	07/12/2018	EXCHANGED		915,310	1,000,000	6,888	2FE
07274N AY 9	BAYER US FINANCE II LLC 5.500 2025 08	C	07/12/2018	EXCHANGED		1,067,160	1,000,000	22,458	2FE
09247X AL 5	BLACKROCK INC 3.500 2024 03		07/19/2018	GOLDMAN SACHS & CO		4,032,000	4,000,000	48,611	1FE
099500 AA 8	BOOZ ALLEN HAMILTON INC 5.125 2025 05		07/13/2018	VARIOUS		1,951,250	2,000,000	21,069	4FE
10112R AZ 7	BOSTON PROPERTIES LP 3.200 2025 01		09/05/2018	WELLS FARGO SECURITIES		2,892,690	3,000,000	13,867	2FE
103304 BQ 3	BOYD GAMING CORP 6.000 2026 08		06/29/2018	CREDIT SUISSE FIRST BOSTON		0	0	667	4FE
10373Q AB 6	BP CAP MARKETS AMERICA 3.796 2025 09	C	09/24/2018	BAS-MERRILL LYNCH		2,003,280	2,000,000	1,054	1FE
12189L AM 3	BURLINGTON NORTHERN SANT 3.000 2023 03		08/15/2018	CITIGROUP GLOBAL MARKETS		2,419,254	2,445,000	30,970	1FE

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05605H AA 8	BWX TECHNOLOGIES INC (14 5.375 2026 07		07/17/2018	VARIOUS		4,755,730	4,694,000	20,140	3FE
15089Q AD 6	CELANESE US HOLDINGS 4.625 2022 11		07/23/2018	BAS-MERRILL LYNCH		2,133,055	2,080,000	34,739	2FE
159864 AC 1	CHARLES RIVER LABORATORI 5.500 2026 04		07/12/2018	BAS-MERRILL LYNCH		2,020,000	2,000,000	31,472	4FE
16411Q AC 5	CHENIERE ENERGY PARTNERS 5.625 2026 10		09/06/2018	J P MORGAN CHASE SECURITIES INC		1,000,000	1,000,000	0	3FE
200340 AS 6	COMERICA BANK 3.700 2023 07		07/26/2018	J P MORGAN CHASE SECURITIES INC		4,999,550	5,000,000	0	1FE
201723 AL 7	COMMERCIAL METALS CO 5.375 2027 07		07/13/2018	VARIOUS		1,413,125	1,500,000	13,288	3FE
202795 JK 7	COMMONWEALTH EDISON 2.950 2027 08		09/04/2018	SCOTIA CAPITAL		3,551,869	3,742,000	6,439	1FE
20826F AQ 9	CONOCOPHILLIPS 4.950 2026 03		07/13/2018	HSBC		3,245,970	3,000,000	50,325	1FE
209111 FJ 7	CONSOLIDATED EDISON CO O 2.900 2026 12		07/09/2018	BAS-MERRILL LYNCH		249,779	267,000	860	1FE
219350 BB 0	CORNING INC 2.900 2022 05		07/09/2018	ROBERT W BAIRD & CO		1,945,454	1,975,000	8,909	2FE
224399 AR 6	CRANE CO 4.450 2023 12		07/24/2018	U S BANCORP		2,059,400	2,000,000	10,136	2FE
24767D AA 2	DELTA MERGER SUB (144A) 6.000 2026 09		09/06/2018	J P MORGAN CHASE SECURITIES INC		1,000,000	1,000,000	0	4FE
25278X AC 3	DIAMONDBACK ENERGY INC (4.750 2024 11		09/18/2018	BAS-MERRILL LYNCH		498,750	500,000	9,500	3FE
26442U AG 9	DUKE ENERGY PROGRESS 3.700 2028 09		09/27/2018	BAS-MERRILL LYNCH		1,985,440	2,000,000	0	1FE
26441Y BB 2	DUKE REALTY LP 4.000 2028 09		09/05/2018	UBS AG		1,983,220	2,000,000	0	2FE
277432 AR 1	EASTMAN CHEMICAL 3.800 2025 03		06/28/2018	BNP PARIBAS		0	0	88,198	2FE
28176E AD 0	EDWARDS LIFESCIENCES COR 4.300 2028 06		07/09/2018	ROBERT W BAIRD & CO		3,007,800	3,000,000	9,317	2FE
28414H AB 9	ELANCO ANIMAL HEALTH INC 4.900 2028 08		09/05/2018	CREDIT SUISSE FIRST BOSTON		3,023,430	3,000,000	3,675	3FE
28414H AC 7	ELANCO ANIMAL HEALTH INC 4.272 2023 08		08/14/2018	J P MORGAN CHASE SECURITIES INC		5,000,000	5,000,000	0	3FE
285512 AC 3	ELECTRONIC ARTS INC 3.700 2021 03		08/20/2018	J P MORGAN CHASE SECURITIES INC		5,112,014	5,050,000	88,754	2FE
29362U AB 0	ENTEGRIS INC (144A) 4.625 2026 02		07/11/2018	GOLDMAN SACHS & CO		1,897,500	2,000,000	38,028	3FE
29364W AZ 1	ENTERGY LOUISIANA 3.120 2027 09		07/31/2018	J P MORGAN CHASE SECURITIES INC		114,385	120,000	1,570	1FE
29379V BH 5	ENTERPRISE PRODUCTS 3.700 2026 02		08/01/2018	BARCLAYS CAPITAL INC		2,954,400	3,000,000	51,800	2FE
303250 AE 4	FAIR ISAAC (144A) 5.250 2026 05		07/12/2018	VARIOUS		350,875	350,000	6,227	3FE
313747 AS 6	FEDERAL REALTY INVESTMEN 3.000 2022 08		08/20/2018	CITIGROUP GLOBAL MARKETS		1,102,191	1,118,000	1,957	1FE
32008D AA 4	FIRST DATA CORP (144A) 5.000 2024 01		07/02/2018	BAS-MERRILL LYNCH		990,000	1,000,000	23,611	3FE
33767D AA 3	FIRSTCASH INC (144A) 5.375 2024 06		07/18/2018	CREDIT SUISSE FIRST BOSTON		2,007,500	2,000,000	14,632	3FE
343412 AF 9	FLUOR CORP 4.250 2028 09		08/20/2018	BAS-MERRILL LYNCH		4,989,350	5,000,000	0	2FE
361841 AJ 8	GLP CAP/FIN II 5.250 2025 06		09/17/2018	BAS-MERRILL LYNCH		2,042,960	2,000,000	36,458	2FE
404030 AH 1	H&E EQUIPMENT SERVICES 5.625 2025 09		06/28/2018	WELLS FARGO SECURITIES		0	0	9,453	4FE
40573L AS 5	HALFMOON PARENT INC (144 4.375 2028 10		09/06/2018	MORGAN STANLEY		2,996,010	3,000,000	0	2FE
404121 AH 8	HCA INC 5.375 2026 09		08/09/2018	GOLDMAN SACHS & CO		2,000,000	2,000,000	0	3FE
404121 AJ 4	HCA INC 5.625 2028 09		08/09/2018	GOLDMAN SACHS & CO		2,000,000	2,000,000	0	3FE
428291 AN 8	HEXCEL CORP 3.950 2027 02		07/24/2018	J P MORGAN CHASE SECURITIES INC		5,324,105	5,450,000	96,276	2FE
431282 AM 4	HIGHWOODS REALTY LP 3.625 2023 01		08/03/2018	MUFG SECURITIES AMERICAS INC		354,107	360,000	798	2FE
436440 AM 3	HOLOGIC INC (144A) 4.625 2028 02		07/11/2018	BAS-MERRILL LYNCH		908,685	954,000	21,326	3FE
44644A AE 7	HUNTINGTON NATIONAL BANK 3.550 2023 10		08/16/2018	CITIGROUP GLOBAL MARKETS		4,989,000	5,000,000	0	1FE
448579 AG 7	HYATT HOTELS 4.375 2028 09		08/08/2018	J P MORGAN CHASE SECURITIES INC		1,994,260	2,000,000	0	2FE
452308 AT 6	ILLINOIS TOOL WORKS 3.500 2024 03		09/10/2018	AMHERST PIERPONT SEC		2,999,246	2,975,000	3,182	1FE
454889 AP 1	INDIANA MICHIGAN POWER 3.200 2023 03		09/20/2018	J P MORGAN CHASE SECURITIES INC		3,935,360	4,000,000	3,200	2FE
459506 AK 7	INTERNATIONAL FLAVOR & F 4.450 2028 09		09/25/2018	J P MORGAN CHASE SECURITIES INC		2,008,720	2,000,000	247	2FE
52736R BG 6	LEVI STRAUSS 5.000 2025 05		07/17/2018	SUSQUEHANNA INTL GROUP		2,000,000	2,000,000	21,667	3FE
539830 BE 8	LOCKHEED MARTIN CORP 2.900 2025 03		06/28/2018	BARCLAYS CAPITAL INC		0	0	44,720	2FE
55305B AQ 4	M/I HOMES INC 5.625 2025 08		07/05/2018	RBC CAPITAL MARKETS		1,870,000	2,000,000	49,375	3FE
559080 AK 2	MAGELLAN MIDSTREAM PARTN 5.000 2026 03		06/28/2018	HSBC		0	0	50,417	2FE
576485 AD 8	MATADOR RESOURCES CO (14 5.875 2026 09		08/08/2018	BAS-MERRILL LYNCH		1,501,250	1,500,000	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)
585055 BS 4	MEDTRONIC INC 3.500 2025 03		08/27/2018	CITIGROUP GLOBAL MARKETS		3,005,370	3,000,000	47,833	1FE
591894 CB 4	METROPOLITAN EDISON (144 4.000 2025 04		09/27/2018	DEUTSCHE BANC		1,513,073	1,524,000	0	2FE
55354G AA 8	MSCI INC (144A) 5.250 2024 11		07/05/2018	BAS-MERRILL LYNCH		858,500	850,000	6,694	3FE
55354G AD 2	MSCI INC (144A) 4.750 2026 08		07/03/2018	MORGAN STANLEY		142,223	147,000	3,006	3FE
631005 BH 7	NARRAGANSETT ELECTRIC (1 3.919 2028 08	C	07/24/2018	MORGAN STANLEY		4,000,000	4,000,000	0	1FE
641062 AD 6	NESTLE HOLDINGS INC (144 3.350 2023 09	C	09/26/2018	J P MORGAN CHASE SECURITIES INC		1,993,720	2,000,000	744	1FE
641062 AF 1	NESTLE HOLDINGS INC (144 3.625 2028 09	C	09/17/2018	BAS-MERRILL LYNCH		4,975,900	5,000,000	0	1FE
65364U AK 2	NIAGARA MOHAWK POWER (14 3.508 2024 10	C	09/10/2018	MORGAN STANLEY		1,989,940	2,000,000	31,377	1FE
654106 AF 0	NIKE INC 2.375 2026 11		07/17/2018	BAS-MERRILL LYNCH		2,749,890	3,000,000	15,438	1FE
655844 BZ 0	NORFOLK SOUTHERN CORP 3.800 2028 08		07/30/2018	BAS-MERRILL LYNCH		2,993,340	3,000,000	0	2FE
665859 AT 1	NORTHERN TRUST CORP 3.650 2028 08		07/31/2018	MORGAN STANLEY		2,996,250	3,000,000	0	1FE
67021C AG 2	NSTAR ELECTRIC CO 2.375 2022 10		09/27/2018	JANNEY MONTGOMERY SCOTT INC		1,923,440	2,000,000	0	1FE
67021C AM 9	NSTAR ELECTRIC CO 3.200 2027 05		07/10/2018	RAYMOND JAMES & ASSOC		663,152	690,000	3,496	1FE
67066G AD 6	NVIDIA CORP 2.200 2021 09		08/29/2018	TD SECURITIES		2,916,150	3,000,000	30,250	1FE
674599 CE 3	OCCIDENTAL PETROLEUM 2.700 2023 02		07/25/2018	FTN FINANCIAL		2,498,073	2,568,000	31,201	1FE
678858 BT 7	OKLAHOMA GAS & ELECTRIC 3.800 2028 08		09/12/2018	VARIOUS		4,990,670	5,000,000	9,183	1FE
68233J BE 3	ONCOR ELECTRIC DELIVERY 3.700 2028 11		08/20/2018	VARIOUS		9,556,588	9,475,000	7,477	1FE
70959W AF 0	PENSKE AUTO GROUP 5.375 2024 12		07/24/2018	BAS-MERRILL LYNCH		980,000	1,000,000	8,212	4FE
70959W AG 8	PENSKE AUTO GROUP 5.500 2026 05		07/18/2018	WELLS FARGO SECURITIES		973,750	1,000,000	9,931	4FE
717081 EP 4	PFIZER INC 3.600 2028 09		09/05/2018	CREDIT SUISSE FIRST BOSTON		996,490	1,000,000	0	1FE
74166M AA 4	PRIME SECURITY SERVICES 9.250 2023 05		07/17/2018	J P MORGAN CHASE SECURITIES INC		533,750	500,000	8,222	4FE
7591EP AP 5	REGIONS FINANCIAL CORP 3.800 2023 08		08/08/2018	RBC CAPITAL MARKETS		4,997,050	5,000,000	0	2FE
771196 BN 1	ROCHE HOLDINGS INC (144A 3.250 2023 09	C	09/10/2018	BARCLAYS CAPITAL INC		4,998,650	5,000,000	0	1FE
79466L AE 4	SALESFORCE.COM INC 3.250 2023 04		08/16/2018	U S BANCORP		3,004,380	3,000,000	34,938	1FE
82845L AA 8	SILVERSEA CRUISE FINANCE 7.250 2025 02		08/13/2018	BARCLAYS CAPITAL INC		1,092,500	1,000,000	2,819	4FE
845011 AA 3	SOUTHWEST GAS CORP 3.700 2028 04		07/19/2018	MORGAN STANLEY		3,081,121	3,100,000	40,782	1FE
845437 BR 2	SOUTHWESTERN ELECTRIC PO 4.100 2028 09		09/11/2018	J P MORGAN CHASE SECURITIES INC		5,000,000	5,000,000	0	2FE
879369 AF 3	TELEFLEX INC 4.625 2027 11		07/05/2018	SUMRIDGE PARTNERS LLC		473,125	500,000	3,469	3FE
887389 AK 0	TIMKEN CO 4.500 2028 12		08/23/2018	MORGAN STANLEY		4,013,880	4,000,000	0	2FE
87261Q AB 9	TMS INTERNATIONAL CORP (7.250 2025 08		07/17/2018	MORGAN STANLEY		455,013	445,000	13,801	5FE
902494 BG 7	TYSON FOODS INC 3.900 2023 09		09/25/2018	MORGAN STANLEY		2,995,830	3,000,000	0	2FE
918204 AV 0	VF CORP 3.500 2021 09		07/02/2018	KEYBANC CAPITAL MARK		5,057,100	5,000,000	60,278	1FE
960386 AN 0	WABTEC 4.150 2024 03		09/12/2018	BAS-MERRILL LYNCH		6,986,350	7,000,000	0	2FE
C9716# AG 4	WASTE CONNECTIONS INC 3.090 2022 08		07/19/2018	SEAPORT GROUP		1,858,846	1,900,000	26,420	2FE
94856U AA 9	WEEKLEY HOMES LLC 6.625 2025 08		07/16/2018	CREDIT SUISSE FIRST BOSTON		476,250	500,000	14,078	4FE
42217K BC 9	WELLTOWER INC 4.500 2024 01		07/25/2018	DEUTSCHE BANC		3,056,790	3,000,000	4,500	2FE
98978V AN 3	ZOETIS INC 3.900 2028 08		09/24/2018	VARIOUS		3,960,200	4,000,000	12,567	2FE
98978V AQ 6	ZOETIS INC 3.250 2021 08		08/15/2018	MUFG SECURITIES AMERICAS INC		2,001,240	2,000,000	0	2FE
90131H AX 3	21ST CENTURY FOX AMERICA 7.700 2025 10		07/19/2018	FTN FINANCIAL		850,486	700,000	12,427	2FE
88579Y BB 6	3M COMPANY 3.250 2024 02		09/11/2018	CITIGROUP GLOBAL MARKETS		3,990,240	4,000,000	0	1FE
13645R AY 0	CANADIAN PACIFIC RAILWAY 4.000 2028 06	A	09/28/2018	J P MORGAN CHASE SECURITIES INC		3,493,101	3,465,000	0	2FE
775109 BF 7	ROGERS COMMUNICATIONS 2.900 2026 11	A	09/28/2018	ROBERT W BAIRD & CO		921,010	1,000,000	0	2FE
89153U AF 8	TOTAL CAPITAL CANADA 2.750 2023 07	D	07/18/2018	CITIGROUP GLOBAL MARKETS		4,848,300	5,000,000	1,910	1FE
00913R AB 2	AIR LIQUIDE FINANCE (144 1.750 2021 09	D	08/28/2018	VARIOUS		3,108,222	3,245,000	24,135	1FE
046353 AR 9	ASTRAZENECA PLC 3.500 2023 08	D	08/14/2018	GOLDMAN SACHS & CO		4,983,650	5,000,000	0	1FE
05252A BK 6	AUSTRALIA & NEW ZEALAND 4.875 2021 01	D	08/03/2018	DEUTSCHE BANC		2,851,970	2,753,000	9,320	1FE
44962L AG 2	IHS MARKIT LTD 4.125 2023 08	D	07/19/2018	HSBC		2,991,210	3,000,000	0	2FE

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)
456837 AH 6	ING GROEP NV 3.950 2027 03	D	06/28/2018	HSBC		0	0	10,204	1FE
47032F AB 5	JAMES HARDIE INTERNATION 5.000 2028 01	D	08/21/2018	BAS-MERRILL LYNCH		945,000	1,000,000	5,278	3FE
822582 AX 0	SHELL INTERNATIONAL FIN 3.400 2023 08	D	08/20/2018	DIAWA		3,567,997	3,534,000	3,338	1FE
822582 BT 8	SHELL INTERNATIONAL FIN 2.875 2026 05	D	07/13/2018	HSBC		4,792,450	5,000,000	26,753	1FE
82620K AU 7	SIEMENS FINANCIERINGSMAT 3.400 2027 03	D	07/23/2018	WELLS FARGO SECURITIES		2,022,571	2,080,000	25,341	1FE
85572N AA 6	STARS GROUP HOLDINGS (14 7.000 2026 07	D	07/02/2018	DEUTSCHE BANC		1,008,750	1,000,000	0	4FE
89153V AB 5	TOTAL CAPITAL INTERNATIO 2.875 2022 02	D	09/12/2018	DEUTSCHE BANC		2,966,460	3,000,000	6,469	1FE
892331 AD 1	TOYOTA MOTOR CORP 3.669 2028 07	D	07/10/2018	J P MORGAN CHASE SECURITIES INC		3,000,000	3,000,000	0	1FE
91832V AA 2	VOC ESCROW LTD (144A) 5.000 2028 02	D	07/18/2018	BAS-MERRILL LYNCH		661,815	693,000	15,881	3FE
69374J AC 5	PSMC 2018-3 A3 (144A) 4.000 2048 08		09/10/2018	CREDIT SUISSE FIRST BOSTON		6,443,061	6,413,000	9,263	1FE
43289V AA 1	HILT 2016-SFP A (144A) 2.828 2035 11		07/17/2018	BARCLAYS CAPITAL INC		3,405,938	3,500,000	4,950	1FM
95000G AX 2	WFCM 2016-BNK1 A2 2.399 2049 08		09/28/2018	WELLS FARGO SECURITIES		6,398,438	7,000,000	0	1FE
92887J AD 5	VFET 2016-1A A4 (144A) 1.890 2020 09		09/27/2018	TD SECURITIES		19,839,063	20,000,000	13,650	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					339,125,693	341,572,000	1,848,949	XXX
8399997.	Total - Bonds - Part 3					588,238,192	583,638,068	2,261,436	XXX
8399999.	Total - Bonds					588,238,192	583,638,068	2,261,436	XXX
Preferred Stocks - Industrial and Miscellaneous									
99P000 14 6	KITTYHAWK IO NON-RDM PVT		09/20/2018	DIRECT WITH COMPANY	2,357,934.000	3,000,000	0.00	0	P6U
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					3,000,000	XXX	0	XXX
8999997.	Total - Preferred Stocks - Part 3					3,000,000	XXX	0	XXX
8999999.	Total - Preferred Stocks					3,000,000	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
98983V 10 6	ZUORA INC CLASS A		09/04/2018	DIST FROM PARTNERSHIP	57,631.000	1,769,848	XXX	0	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					1,769,848	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					1,769,848	XXX	0	XXX
9799999.	Total - Common Stocks					1,769,848	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					4,769,848	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					593,008,039	XXX	2,261,436	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																					
12802R AA 3	CAL DIVE INT 4.930		08/01/2018.	REDEEMED		49,002	49,002	49,002	49,002	0	0	0	0	0	49,002	0	0	0	2,416	02/01/2027.	3
217194 AB 5	COP I LLC 3.650		09/05/2018.	REDEEMED		90,695	90,695	90,695	90,695	0	0	0	0	0	90,695	0	0	0	2,483	12/05/2021.	1
367333 AA 9	GATE CAPITAL 3.550		09/11/2018.	REDEEMED		94,875	94,875	94,875	94,875	0	0	0	0	0	94,875	0	0	0	2,526	06/11/2021.	1
89609G AA 0	TRICAHUE LEASING 3.503		08/19/2018.	REDEEMED		175,889	175,889	175,889	175,888	0	1	0	1	0	175,889	0	0	0	4,621	11/19/2021.	1
912828 JE 1	U S TREASURY INFL IX N 1.375		07/15/2018.	MATURED		24,445,050	21,000,000	18,468,600	23,839,674	(2,705,190)	182,016	0	(2,523,174)	0	21,316,500	0	3,128,550	3,128,550	333,207	07/15/2018.	1
912828 QY 9	U S TREASURY NOTES 2.250		07/31/2018.	MATURED		2,000,000	2,000,000	2,070,085	2,013,373	0	(13,373)	0	(13,373)	0	2,000,000	0	0	0	45,000	07/31/2018.	1
912828 RE 2	U S TREASURY NOTES 1.500		08/31/2018.	MATURED		15,000,000	15,000,000	15,104,347	15,040,251	0	(40,251)	0	(40,251)	0	15,000,000	0	0	0	225,000	08/31/2018.	1
912828 T4 2	U S TREASURY NOTES .750		09/30/2018.	MATURED		5,000,000	5,000,000	4,956,657	4,981,670	0	18,330	0	18,330	0	5,000,000	0	0	0	18,750	09/30/2018.	1
912828 2C 3	U S TREASURY NOTES .750		08/31/2018.	MATURED		5,000,000	5,000,000	4,964,470	4,986,127	0	13,873	0	13,873	0	5,000,000	0	0	0	37,500	08/31/2018.	1
228027 AA 6	VESSEL MANAGEMENT SERV 3.432		08/15/2018.	REDEEMED		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	1,030	08/15/2036.	1
228027 AB 4	VESSEL MANAGEMENT SERV 3.477		07/16/2018.	REDEEMED		40,000	40,000	40,000	39,999	0	1	0	1	0	40,000	0	0	0	1,391	01/16/2037.	1
02265Q AA 6	AMAL LIMITED 3.465	D	08/21/2018.	REDEEMED		113,745	113,745	113,745	113,744	0	0	0	0	0	113,745	0	0	0	2,956	08/21/2021.	1
36179S UT 2	GNMA II PASS #MA4194 2.500		09/20/2018.	PAID ON PRINCIPAL		198,201	198,201	196,404	196,418	0	1,783	0	1,783	0	198,201	0	0	0	3,307	01/20/2047.	1
36179T G2 5	GNMA II PASS #MA4717 2.500		09/20/2018.	PAID ON PRINCIPAL		228,970	228,970	227,038	227,076	0	1,894	0	1,894	0	228,970	0	0	0	3,682	09/20/2047.	1
36179M E2 2	GNMA II PASS #00MA0153 3.000		09/20/2018.	PAID ON PRINCIPAL		81,638	81,638	82,798	82,660	0	(1,022)	0	(1,022)	0	81,638	0	0	0	1,653	06/20/2042.	1
36202C 3X 9	GNMA II PASS #2614 6.000		09/20/2018.	PAID ON PRINCIPAL		1,377	1,377	1,335	1,350	0	27	0	27	0	1,377	0	0	0	56	07/20/2028.	1
36202D 6D 8	GNMA II PASS #3568 5.000		09/20/2018.	PAID ON PRINCIPAL		76,532	76,532	76,054	76,113	0	419	0	419	0	76,532	0	0	0	2,516	06/20/2034.	1
36202E BU 2	GNMA II PASS #3651 5.000		09/20/2018.	PAID ON PRINCIPAL		232,646	232,646	231,192	231,391	0	1,255	0	1,255	0	232,646	0	0	0	7,970	12/20/2034.	1
36202E DD 8	GNMA II PASS #3700 4.500		09/20/2018.	PAID ON PRINCIPAL		20,283	20,283	19,208	19,434	0	849	0	849	0	20,283	0	0	0	663	04/20/2035.	1
36202E ET 2	GNMA II PASS #3746 4.500		09/20/2018.	PAID ON PRINCIPAL		78,390	78,390	74,710	75,388	0	3,002	0	3,002	0	78,390	0	0	0	2,520	08/20/2035.	1
36202E E7 0	GNMA II PASS #3758 4.500		09/20/2018.	PAID ON PRINCIPAL		92,445	92,445	88,227	89,349	0	3,096	0	3,096	0	92,445	0	0	0	2,749	09/20/2035.	1
36202E E8 8	GNMA II PASS #3759 5.000		09/20/2018.	PAID ON PRINCIPAL		62,176	62,176	61,991	61,996	0	180	0	180	0	62,176	0	0	0	2,092	09/20/2035.	1
36202E FL 8	GNMA II PASS #3771 4.500		09/20/2018.	PAID ON PRINCIPAL		21,899	21,899	21,061	21,265	0	635	0	635	0	21,899	0	0	0	657	10/20/2035.	1
36202E F2 0	GNMA II PASS #3785 5.000		09/20/2018.	PAID ON PRINCIPAL		166,964	166,964	163,442	164,141	0	2,823	0	2,823	0	166,964	0	0	0	5,635	11/20/2035.	1
36202E HF 9	GNMA II PASS #3830 5.500		09/20/2018.	PAID ON PRINCIPAL		47,586	47,586	45,630	45,792	0	1,794	0	1,794	0	47,586	0	0	0	1,717	03/20/2036.	1
36177P CY 9	GNMA PASS TH #00794586 3.500		09/15/2018.	PAID ON PRINCIPAL		447,642	447,642	466,597	469,495	0	(21,853)	0	(21,853)	0	447,642	0	0	0	10,079	03/15/2042.	1
36213E WV 4	GNMA PASS TH #552460 6.000		09/15/2018.	PAID ON PRINCIPAL		988	988	959	955	0	32	0	32	0	988	0	0	0	39	03/15/2032.	1
36201M SA 1	GNMA PASS TH #587413 5.500		09/15/2018.	PAID ON PRINCIPAL		807	807	825	824	0	(17)	0	(17)	0	807	0	0	0	30	11/15/2032.	1
36201M SJ 2	GNMA PASS TH #587421 5.500		09/15/2018.	PAID ON PRINCIPAL		2,221	2,221	2,269	2,258	0	(37)	0	(37)	0	2,221	0	0	0	82	11/15/2032.	1
36200M YX 5	GNMA PASS TH #604726 4.500		09/15/2018.	PAID ON PRINCIPAL		34,932	34,932	33,293	33,590	0	1,343	0	1,343	0	34,932	0	0	0	945	10/15/2033.	1
36290R YQ 0	GNMA PASS TH #615519 4.500		09/15/2018.	PAID ON PRINCIPAL		8,347	8,347	7,865	7,968	0	379	0	379	0	8,347	0	0	0	238	09/15/2033.	1
36290R 6X 6	GNMA PASS TH #615686 4.500		09/15/2018.	PAID ON PRINCIPAL		6,592	6,592	6,211	6,294	0	298	0	298	0	6,592	0	0	0	184	10/15/2033.	1
3620AQ PR 8	GNMA PASS TH #736732 4.500		09/15/2018.	PAID ON PRINCIPAL		82,657	82,657	83,038	83,107	0	(450)	0	(450)	0	82,657	0	0	0	2,524	05/15/2040.	1
3620AW FY 1	GNMA PASS TH #741883 4.500		09/15/2018.	PAID ON PRINCIPAL		52,207	52,207	52,448	52,492	0	(285)	0	(285)	0	52,207	0	0	0	1,521	05/15/2040.	1
38375B SF 0	GNR 2012-H11 BA CMO 2.000		09/20/2018.	PAID ON PRINCIPAL		1,459,321	1,459,321	1,458,561	1,457,921	0	1,400	0	1,400	0	1,459,321	0	0	0	20,362	05/20/2062.	1
38375B RQ 7	GNR 2012-H12 HA CMO 2.000		09/20/2018.	PAID ON PRINCIPAL		1,169,579	1,169,579	1,168,848	1,168,439	0	1,140	0	1,140	0	1,169,579	0	0	0	14,752	03/20/2062.	1
38375B TF 9	GNR 2012-H14 GA 2.000		09/20/2018.	PAID ON PRINCIPAL		1,612,197	1,612,197	1,608,670	1,610,133	0	2,063	0	2,063	0	1,612,197	0	0	0	23,336	06/20/2062.	1
38375B TA 0	GNR 2012-H16 HA 2.000		09/20/2018.	PAID ON PRINCIPAL		942,676	942,676	945,401	942,867	0	(191)	0	(191)	0	942,676	0	0	0	12,373	07/20/2062.	1
38375B K8 4	GNR 2013-H04 BA CMO 1.650		09/20/2018.	PAID ON PRINCIPAL		871,098	871,098	869,192	870,016	0	1,082	0	1,082	0	871,098	0	0	0	9,490	02/20/2063.	1
38376R GW 0	GNR 2015-H22 HA 2.550		09/20/2018.	PAID ON PRINCIPAL		188,123	188,123	187,472	187,539	0	584	0	584	0	188,123	0	0	0	3,084	08/20/2065.	1
38376R LX 2	GNR 2015-H29 HA 2.500		09/20/2018.	PAID ON PRINCIPAL		189,832	189,832	188,527	188,715	0	1,118	0	1,118	0	189,832	0	0	0	3,301	09/20/2065.	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 WW 6	GNR 2016-H11 GA 2.000	..	09/20/2018.	PAID ON PRINCIPAL		377,290	377,290	364,675	364,433	0	12,857	0	12,857	0	377,290	0	0	0	5,423	04/20/2066.	1
38376R VM 5	GNR 2016-H13 JA 2.000	..	09/20/2018.	PAID ON PRINCIPAL		683,533	683,533	652,774	653,796	0	29,737	0	29,737	0	683,533	0	0	0	9,390	06/20/2066.	1
38376R ZJ 8	GNR 2016-H19 FC 2.480	..	09/20/2018.	PAID ON PRINCIPAL		879,279	879,279	879,073	881,608	0	(2,329)	0	(2,329)	0	879,279	0	0	0	12,216	08/20/2066.	1
38376R YG 5	GNR 2016-H20 FN 2.830	..	09/20/2018.	PAID ON PRINCIPAL		347,320	347,320	346,669	347,788	0	(467)	0	(467)	0	347,320	0	0	0	5,548	09/20/2066.	1
38376R G7 5	GNR 2016-H24 DA 2.500	..	09/20/2018.	PAID ON PRINCIPAL		679,503	679,503	664,850	666,024	0	13,480	0	13,480	0	679,503	0	0	0	12,017	09/20/2066.	1
38375U J9 2	GNR 2017-H19 MA 2.500	..	09/20/2018.	PAID ON PRINCIPAL		114,144	114,144	113,216	113,243	0	901	0	901	0	114,144	0	0	0	1,829	04/20/2067.	1
38380U WQ 2	GNR 2018-11 PA CMO 3.000	..	09/20/2018.	PAID ON PRINCIPAL		431,576	431,576	429,561	429,561	0	2,015	0	2,015	0	431,576	0	0	0	6,958	12/20/2047.	1
36225C B7 0	G2 (ARM) #80061 3.625	..	09/20/2018.	PAID ON PRINCIPAL		975	975	984	966	0	9	0	9	0	975	0	0	0	16	04/20/2027.	1
36225C CN 4	G2 (ARM) #80076 3.625	..	09/20/2018.	PAID ON PRINCIPAL		1,173	1,173	1,186	1,163	0	10	0	10	0	1,173	0	0	0	19	05/20/2027.	1
36225C C9 5	G2 (ARM) #80095 2.750	..	09/20/2018.	PAID ON PRINCIPAL		691	691	700	690	0	1	0	1	0	691	0	0	0	13	07/20/2027.	1
36198V KR 7	GN AI8404 (PROJECT LOA 3.310	..	09/15/2018.	PAID ON PRINCIPAL		166,575	166,575	175,632	174,550	0	(7,976)	0	(7,976)	0	166,575	0	0	0	3,677	05/15/2030.	1
38379K VJ 4	GNR 2015-101 AB (PROJE 2.400	..	09/16/2018.	PAID ON PRINCIPAL		1,630,171	1,630,171	1,630,553	1,630,213	0	(42)	0	(42)	0	1,630,171	0	0	0	26,080	07/16/2048.	1
38379K GA 0	GNR 2015-32 AG (PROJEC 2.300	..	09/16/2018.	PAID ON PRINCIPAL		39,042	39,042	38,630	38,679	0	364	0	364	0	39,042	0	0	0	599	02/16/2049.	1
38379U PD 2	GNR 2016-50 A (PROJECT 2.300	..	09/16/2018.	PAID ON PRINCIPAL		93,566	93,566	93,829	93,728	0	(162)	0	(162)	0	93,566	0	0	0	1,302	07/16/2052.	1
38379U SP 2	GNR 2016-64 CA (PROJEC 2.300	..	09/16/2018.	PAID ON PRINCIPAL		26,889	26,889	26,931	26,921	0	(32)	0	(32)	0	26,889	0	0	0	412	03/16/2045.	1
38379U XR 2	GNR 2016-98 AF (PROJEC 2.350	..	09/16/2018.	PAID ON PRINCIPAL		32,012	32,012	31,251	31,272	0	740	0	740	0	32,012	0	0	0	502	03/16/2057.	1
38379R V6 7	GNR 2017-124 AB (PROJE 2.650	..	09/16/2018.	PAID ON PRINCIPAL		205,574	205,574	205,028	205,042	0	533	0	533	0	205,574	0	0	0	3,440	08/16/2057.	1
38379R 4V 2	GNR 2017-143 AC (PROJE 2.600	..	09/16/2018.	PAID ON PRINCIPAL		163,123	163,123	162,729	162,739	0	384	0	384	0	163,123	0	0	0	2,829	07/16/2057.	1
38380J FU 7	GNR 2017-171 AC (PROJE 2.500	..	09/16/2018.	PAID ON PRINCIPAL		79,635	79,635	78,194	78,219	0	1,416	0	1,416	0	79,635	0	0	0	1,328	09/16/2054.	1
38380J HP 6	GNR 2017-181 AG (PROJE 2.600	..	09/16/2018.	PAID ON PRINCIPAL		242,281	242,281	237,578	237,583	0	4,698	0	4,698	0	242,281	0	0	0	4,201	02/16/2059.	1
38380J GM 4	GNR 2017-185 AC (PROJE 2.600	..	09/16/2018.	PAID ON PRINCIPAL		59,285	59,285	57,635	57,636	0	1,650	0	1,650	0	59,285	0	0	0	857	03/16/2058.	1
38379U 7A 8	GNR 2017-30 AB (PROJEC 2.400	..	09/16/2018.	PAID ON PRINCIPAL		45,262	45,262	44,510	44,578	0	684	0	684	0	45,262	0	0	0	724	03/16/2051.	1
38380J KW 7	GNR 2018-4 AE (PROJECT 2.450	..	09/16/2018.	PAID ON PRINCIPAL		73,867	73,867	72,211	72,211	0	1,656	0	1,656	0	73,867	0	0	0	1,056	08/16/2058.	1
38380J MC 9	GNR 2018-9 AB (PROJEC 2.500	..	09/16/2018.	PAID ON PRINCIPAL		35,015	35,015	33,959	33,959	0	1,056	0	1,056	0	35,015	0	0	0	511	05/16/2058.	1
83162C XD 0	SBAP 2015-20G 1 2.880	..	07/01/2018.	PAID ON PRINCIPAL		144,427	144,427	144,235	144,355	0	72	0	72	0	144,427	0	0	0	4,281	07/01/2035.	1
83162C XZ 1	SBAP 2016-10E 1 1.800	..	09/01/2018.	PAID ON PRINCIPAL		1,148,528	1,148,528	1,148,528	1,148,946	0	(418)	0	(418)	0	1,148,528	0	0	0	21,685	09/01/2026.	1
83162C YL 1	SBAP 2017-10B 1 2.630	..	09/01/2018.	PAID ON PRINCIPAL		128,704	128,704	128,704	128,757	0	(53)	0	(53)	0	128,704	0	0	0	3,385	03/01/2027.	1
83162C YV 9	SBAP 2017-10E 1 1.980	..	09/01/2018.	PAID ON PRINCIPAL		120,526	120,526	120,526	120,524	0	1	0	1	0	120,526	0	0	0	2,307	09/01/2027.	1
83162C YG 2	SBAP 2017-20A 1 2.800	..	07/01/2018.	PAID ON PRINCIPAL		175,795	175,795	175,795	175,885	0	(90)	0	(90)	0	175,795	0	0	0	5,003	01/01/2037.	1
83162C YM 9	SBAP 2017-20C 1 3.040	..	09/01/2018.	PAID ON PRINCIPAL		609,495	609,495	609,495	609,779	0	(283)	0	(283)	0	609,495	0	0	0	19,409	03/01/2037.	1
83162C YT 4	SBAP 2017-20G 1 2.980	..	07/01/2018.	PAID ON PRINCIPAL		292,610	292,610	296,742	296,679	0	(4,070)	0	(4,070)	0	292,610	0	0	0	8,575	07/01/2037.	1
83162C YW 7	SBAP 2017-20I 1 2.590	..	09/01/2018.	PAID ON PRINCIPAL		657,197	657,197	657,197	657,184	0	13	0	13	0	657,197	0	0	0	16,454	09/01/2037.	1
83162C ZC 0	SBAP 2018-20A 1 2.920	..	07/01/2018.	PAID ON PRINCIPAL		176,529	176,529	176,529	176,529	0	0	0	0	0	176,529	0	0	0	2,348	01/01/2038.	1
83162C ZF 3	SBAP 2018-20B 1 3.220	..	08/01/2018.	PAID ON PRINCIPAL		168,138	168,138	167,140	167,140	0	998	0	998	0	168,138	0	0	0	2,590	02/01/2038.	1
831641 EW 1	SBIC 2012-10A 2.766	..	09/10/2018.	PAID ON PRINCIPAL		1,284,217	1,284,217	1,284,217	1,283,708	0	509	0	509	0	1,284,217	0	0	0	35,521	03/10/2022.	1
831641 EY 7	SBIC 2013-10A 1 2.351	..	09/10/2018.	PAID ON PRINCIPAL		862,702	862,702	871,123	868,346	0	(5,645)	0	(5,645)	0	862,702	0	0	0	20,282	03/10/2023.	1
831641 FH 3	SBIC 2017-10A 1 2.845	..	09/10/2018.	PAID ON PRINCIPAL		306,445	306,445	306,445	306,440	0	5	0	5	0	306,445	0	0	0	8,718	03/10/2027.	1
831641 FK 6	SBIC 2018-10A 1 3.187	..	09/10/2018.	PAID ON PRINCIPAL		262,986	262,986	262,986	262,986	0	0	0	0	0	262,986	0	0	0	3,766	03/10/2028.	1
0599999. Total - Bonds - U.S. Government						73,163,658	69,718,608	67,219,651	72,524,140	(2,705,190)	216,159	0	(2,489,031)	0	70,035,108	0	3,128,550	3,128,550	1,069,705	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
68608K UQ 9	OREGON GENERAL OBLIGAT 3.500	..	08/01/2018.	MATURED		1,850,000	1,850,000	1,960,871	1,857,837	0	(7,837)	0	(7,837)	0	1,850,000	0	0	0	64,750	08/01/2018.	1FE
917542 QQ 8	UTAH GENERAL OBLIGATIO 5.000	..	07/01/2018.	MATURED		10,000,000	10,000,000	11,660,400	10,120,408	0	(120,408)	0	(120,408)	0	10,000,000	0	0	0	500,000	07/01/2018.	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)
1799999. Total - Bonds - U.S. States, Territories & Possessions						11,850,000	11,850,000	13,621,271	11,978,245	0	(128,245)	0	(128,245)	0	11,850,000	0	0	0	564,750	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
033161 TZ 3	ANCHORAGE GENERAL OBLI 5.000		09/01/2018.	MATURED		1,500,000	1,500,000	1,632,810	1,509,492	0	(9,492)	0	(9,492)	0	1,500,000	0	0	0	75,000	09/01/2018.	1FE
033161 UF 5	ANCHORAGE GENERAL OBLI 4.500		07/01/2018.	REDEEMED		3,750,000	3,750,000	3,769,688	3,750,000	0	0	0	0	0	3,750,000	0	0	0	140,625	09/01/2024.	1FE
083023 NP 2	BENTON CO SD#400 RICHL 4.000		09/21/2018.	MUNI CENTER		642,432	600,000	660,720	635,013	0	(4,444)	0	(4,444)	0	630,570	0	11,862	11,862	19,600	12/01/2027.	1FE
158843 VL 3	CHANDLER GO S2009 4.000		07/01/2018.	REDEEMED		1,470,000	1,470,000	1,563,125	1,475,933	0	(5,933)	0	(5,933)	0	1,470,000	0	0	0	58,800	07/01/2019.	1FE
158843 VQ 2	CHANDLER GO S2009 4.500		07/01/2018.	REDEEMED		10,000,000	10,000,000	10,266,000	10,020,580	0	(20,580)	0	(20,580)	0	10,000,000	0	0	0	450,000	07/01/2023.	1FE
160069 TG 5	CHARLESTON CO SALES TA 4.000		09/27/2018.	CITIGROUP GLOBAL MARKETS		5,682,248	5,380,000	5,996,602	5,656,986	0	(51,852)	0	(51,852)	0	5,605,134	0	77,115	77,115	107,600	11/01/2028.	1FE
235865 U5 9	DANBURY GENERAL OBLIGA 5.000		07/01/2018.	MATURED		3,370,000	3,370,000	3,977,544	3,410,426	0	(40,426)	0	(40,426)	0	3,370,000	0	0	0	168,500	07/01/2018.	1FE
238388 LE 0	DAVENPORT GENERAL OBLI 4.000		07/16/2018.	MUNI CENTER		206,168	200,000	216,154	205,142	0	(1,136)	0	(1,136)	0	204,006	0	2,162	2,162	5,044	06/01/2028.	1FE
25009X AR 6	DES MOINES GENERAL OBL 4.750		09/13/2018.	VARIOUS		1,015,490	970,000	1,122,203	1,019,455	0	(14,068)	0	(14,068)	0	1,005,387	0	10,103	10,103	36,169	06/01/2028.	1FE
25009X AS 4	DES MOINES GENERAL OBL 4.750		07/02/2018.	MUNI CENTER		1,055,170	1,000,000	1,150,690	1,049,064	0	(10,126)	0	(10,126)	0	1,038,939	0	16,231	16,231	28,236	06/01/2029.	1FE
266778 FG 9	DURHAM CITY GENERAL OB 4.000		09/26/2018.	DAVENPORT & COMPANY		1,966,671	1,855,000	2,102,735	1,974,360	0	(18,830)	0	(18,830)	0	1,955,530	0	11,141	11,141	92,132	07/01/2025.	1FE
267399 UR 2	DUXBURY GENERAL OBLIGA 4.000		07/09/2018.	MUNI CENTER		161,216	150,000	169,170	159,576	0	(1,027)	0	(1,027)	0	158,549	0	2,667	2,667	5,167	09/01/2029.	1FE
270083 ZF 8	EANES ISD GENERAL OBLI 4.000		08/01/2018.	MATURED		1,000,000	1,000,000	1,054,010	1,004,104	0	(4,104)	0	(4,104)	0	1,000,000	0	0	0	40,000	08/01/2018.	1FE
346843 BT 1	FORT BEND ISD GO S2008 5.000		08/15/2018.	REDEEMED		1,000,000	1,000,000	1,069,480	1,005,060	0	(5,060)	0	(5,060)	0	1,000,000	0	0	0	50,000	08/15/2021.	1FE
357154 4L 4	FREMONT USD GENERAL OB 5.000		08/01/2018.	MATURED		1,500,000	1,500,000	1,713,825	1,516,310	0	(16,310)	0	(16,310)	0	1,500,000	0	0	0	75,000	08/01/2018.	1FE
366155 YZ 6	GARLAND ISD GO REF S20 5.000		08/03/2018.	MUNI CENTER		864,220	800,000	939,064	852,984	0	(9,613)	0	(9,613)	0	843,370	0	20,850	20,850	38,611	02/15/2027.	1FE
410774 PK 3	HANOVER CO GEN OBLIGAT 5.000		07/15/2018.	MATURED		1,250,000	1,250,000	1,494,500	1,268,568	0	(18,568)	0	(18,568)	0	1,250,000	0	0	0	62,500	07/15/2018.	1FE
47844P BD 6	JOHNSON CO GENERAL OBL 4.000		07/11/2018.	MUNI CENTER		551,468	525,000	584,105	542,568	0	(3,409)	0	(3,409)	0	539,160	0	12,308	12,308	18,178	09/01/2021.	1FE
47844P BE 4	JOHNSON CO GENERAL OBL 4.000		07/10/2018.	MUNI CENTER		524,725	500,000	548,575	514,519	0	(2,803)	0	(2,803)	0	511,716	0	13,009	13,009	17,278	09/01/2022.	1FE
495224 W6 0	KING CO SD#411 ISSAQUA 4.500		08/03/2018.	MUNI CENTER		220,059	200,000	235,174	217,911	0	(1,979)	0	(1,979)	0	215,932	0	4,127	4,127	5,913	12/01/2027.	1FE
545896 7T 3	LOUDOUN CO GEN OBLIG R 4.000		09/14/2018.	MUNI CENTER		645,522	600,000	654,114	630,029	0	(3,870)	0	(3,870)	0	626,158	0	19,364	19,364	18,133	12/01/2028.	1FE
545896 Y5 5	LOUDOUN CO GENERAL OBL 5.000		07/01/2018.	MATURED		1,500,000	1,500,000	1,724,940	1,513,883	0	(13,883)	0	(13,883)	0	1,500,000	0	0	0	75,000	07/01/2018.	1FE
566795 KU 3	MARICOPA CO CCD GO S20 4.250		07/11/2018.	VARIOUS		10,699,568	10,000,000	11,459,000	10,617,506	0	(90,857)	0	(90,857)	0	10,526,649	0	172,918	172,918	439,116	07/01/2025.	1FE
598223 RR 8	MIDWAY ISD GEN OBLIG R 5.000		08/01/2018.	REDEEMED		7,515,000	7,515,000	7,832,358	7,537,395	0	(22,395)	0	(22,395)	0	7,515,000	0	0	0	375,750	08/01/2025.	1FE
598223 RZ 0	MIDWAY ISD GEN OBLIG R 5.000		08/01/2018.	REDEEMED		740,000	740,000	771,250	742,205	0	(2,205)	0	(2,205)	0	740,000	0	0	0	37,000	08/01/2025.	1FE
613664 5A 5	MONTGOMERY CO GEN OBLI 5.000		09/28/2018.	MUNI CENTER		387,380	350,000	420,396	382,398	0	(5,198)	0	(5,198)	0	377,200	0	10,180	10,180	10,694	04/01/2025.	1FE
613579 ZE 4	MONTGOMERY CO GENERAL 5.000		08/15/2018.	VARIOUS		3,934,349	3,635,000	3,940,122	4,026,220	0	(73,674)	26,659	(100,333)	0	3,925,886	0	8,463	8,463	167,475	03/15/2021.	1FE
766243 UG 2	RIDGEWOOD GENERAL OBLI 3.500		09/21/2018.	MUNI CENTER		116,978	110,000	116,075	113,532	0	(446)	0	(446)	0	113,086	0	3,893	3,893	2,994	06/15/2025.	1FE
796720 EX 4	SAN BERNARDINO CCD GO 6.250		08/01/2018.	REDEEMED		2,000,000	2,000,000	2,095,300	2,007,240	0	(7,240)	0	(7,240)	0	2,000,000	0	0	0	125,000	08/01/2023.	1FE
796720 EZ 9	SAN BERNARDINO CCD GO 6.375		08/01/2018.	REDEEMED		2,500,000	2,500,000	2,731,765	2,518,030	0	(18,030)	0	(18,030)	0	2,500,000	0	0	0	159,375	08/01/2025.	1FE
796720 FA 3	SAN BERNARDINO CCD GO 6.375		08/01/2018.	REDEEMED		1,000,000	1,000,000	1,024,770	1,001,883	0	(1,883)	0	(1,883)	0	1,000,000	0	0	0	63,750	08/01/2026.	1FE
798189 FL 5	SAN JOSE EVERGREEN CCD 5.000		09/01/2018.	REDEEMED		10,105,000	10,105,000	10,328,321	10,127,309	0	(22,309)	0	(22,309)	0	10,105,000	0	0	0	505,250	09/01/2025.	1FE
802088 LL 6	SANTA FE PUBLIC SCH DI 3.000		07/11/2018.	MUNI CENTER		1,034,790	1,000,000	1,011,640	1,006,816	0	(745)	0	(745)	0	1,006,071	0	28,719	28,719	28,500	08/01/2025.	1FE
802498 RY 3	SANTA MONICA-MALIBU US 4.000		09/13/2018.	GOLDMAN SACHS & CO		1,227,533	1,150,000	1,231,570	1,231,570	0	(332)	0	(332)	0	1,231,238	0	(3,705)	(3,705)	1,406	08/01/2034.	1
802498 RZ 0	SANTA MONICA-MALIBU US 4.000		09/17/2018.	MUNI CENTER		106,741	100,000	106,512	106,512	0	(31)	0	(31)	0	106,481	0	260	260	144	08/01/2035.	1FE
815323 JR 2	SEDGWICK CO GEN OBLIGA 5.000		08/01/2018.	MATURED		1,560,000	1,560,000	1,816,308	1,581,411	0	(21,411)	0	(21,411)	0	1,560,000	0	0	0	78,000	08/01/2018.	1FE
791319 HZ 2	ST LOUIS CO SD C-2 PAR 4.000		09/13/2018.	MUNI CENTER		105,320	100,000	109,269	103,394	0	(734)	0	(734)	0	102,660	0	2,660	2,660	4,178	03/01/2024.	1FE
2499999. Total - Bonds - U.S. Political Subdivisions of States						82,908,048	80,985,000	87,639,881	83,035,384	0	(525,003)	26,659	(551,662)	0	82,483,722	0	424,326	424,326	3,586,118	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
01354P DR 2	ALBUQUERQUE GROSS RECE 5.000		07/01/2018.	MATURED		3,505,000	3,505,000	3,821,221	3,525,638	0	(20,638)	0	(20,638)	0	3,505,000	0	0	0	175,250	07/01/2018.	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)
139883 AA 0	CAPITAL CITY ECONOMIC 5.000	..	09/27/2018.	REDEEMED		156,840	156,840	156,840	156,840	0	(0)	0	(0)	0	156,840	0	0	0	5,261	12/01/2027.	1
155048 CQ 2	CENTRAL PUGET SOUND RE 5.000	..	07/11/2018.	VARIOUS		10,699,883	9,750,000	11,861,655	10,722,253	0	(121,541)	0	(121,541)	0	10,600,713	0	99,170	99,170	463,028	02/01/2028.	1FE
161045 FL 8	CHARLOTTE WATER & SEWE 1.430	..	07/01/2018.	REDEEMED		590,000	590,000	590,000	590,000	0	0	0	0	0	590,000	0	0	0	6,426	07/01/2036.	1FE
161045 KS 7	CHARLOTTE WATER & SEWE 5.000	..	07/24/2018.	MUNI CENTER		266,500	250,000	291,588	263,811	0	(3,070)	0	(3,070)	0	260,741	0	5,759	5,759	13,368	07/01/2033.	1FE
24916T AN 9	DENVER CITY & CO WTR C 4.500	..	07/16/2018.	MUNI CENTER		108,452	100,000	114,579	106,515	0	(861)	0	(861)	0	105,654	0	2,798	2,798	2,663	12/15/2029.	1FE
24916T AP 4	DENVER CITY & CO WTR C 4.500	..	07/26/2018.	MUNI CENTER		119,032	110,000	125,345	116,870	0	(963)	0	(963)	0	115,907	0	3,126	3,126	3,094	12/15/2030.	1FE
24916T AQ 2	DENVER CITY & CO WTR C 4.500	..	08/07/2018.	MUNI CENTER		431,684	400,000	453,296	423,904	0	(3,495)	0	(3,495)	0	420,409	0	11,275	11,275	11,700	12/15/2031.	1FE
27149T AM 3	EAST CENTRAL REGL WAST 5.250	..	09/10/2018.	MUNI CENTER		118,473	100,000	120,195	114,440	0	(1,363)	0	(1,363)	0	113,077	0	5,396	5,396	4,973	10/01/2034.	1FE
303867 HP 3	FAIRFAX CO SEWER REV R 4.500	..	08/15/2018.	STIFEL NICOLAUS & CO INC		3,561,924	3,310,000	3,828,545	3,529,374	0	(37,546)	0	(37,546)	0	3,491,828	0	70,096	70,096	162,190	07/15/2031.	1FE
303867 HQ 1	FAIRFAX CO SEWER REV R 4.500	..	09/27/2018.	JEFFERIES & CO INC		3,690,953	3,465,000	3,986,898	3,686,180	0	(45,126)	0	(45,126)	0	3,641,054	0	49,899	49,899	155,925	07/15/2032.	1FE
349250 KT 6	FORT WAYNE HOSP AUTH R 7.000	..	07/01/2018.	MATURED		2,355,000	2,355,000	2,852,494	2,386,158	0	(31,158)	0	(31,158)	0	2,355,000	0	0	0	164,850	07/01/2018.	2FE
45203H FD 9	ILLINOIS FIN AUTH (UNI 5.000	..	07/24/2018.	MUNI CENTER		109,370	100,000	117,985	107,924	0	(1,152)	0	(1,152)	0	106,772	0	2,598	2,598	4,097	10/01/2030.	1FE
534272 J2 6	LINCOLN ELEC SYS REV R 5.000	..	07/24/2018.	MUNI CENTER		279,678	250,000	307,790	278,527	0	(3,312)	0	(3,312)	0	275,215	0	4,463	4,463	11,285	09/01/2028.	1FE
575579 RW 9	MASSACHUSETTS BAY TRAN 5.000	..	07/01/2018.	REDEEMED		310,000	310,000	325,432	310,819	0	(819)	0	(819)	0	310,000	0	0	0	15,500	07/01/2025.	1FE
575579 RX 7	MASSACHUSETTS BAY TRAN 5.000	..	07/01/2018.	REDEEMED		200,000	200,000	209,386	200,499	0	(499)	0	(499)	0	200,000	0	0	0	10,000	07/01/2026.	1FE
575579 SQ 1	MASSACHUSETTS BAY TRAN 5.000	..	07/01/2018.	REDEEMED		11,940,000	11,940,000	12,534,373	11,971,535	0	(31,535)	0	(31,535)	0	11,940,000	0	0	0	597,000	07/01/2025.	1FE
575579 SR 9	MASSACHUSETTS BAY TRAN 5.000	..	07/01/2018.	REDEEMED		7,660,000	7,660,000	8,019,484	7,679,104	0	(19,104)	0	(19,104)	0	7,660,000	0	0	0	383,000	07/01/2026.	1FE
57583R F9 1	MASSACHUSETTS DEV (BOS 5.000	..	07/01/2018.	MATURED		2,460,000	2,460,000	2,834,756	2,483,380	0	(23,380)	0	(23,380)	0	2,460,000	0	0	0	123,000	07/01/2018.	1FE
576049 P5 3	MASSACHUSETTS WATER RE 5.000	..	08/01/2018.	REDEEMED		4,960,000	4,960,000	5,221,094	4,975,632	0	(15,632)	0	(15,632)	0	4,960,000	0	0	0	248,000	08/01/2025.	1FE
60416R AG 7	MINNESOTA ST HSG PROJ- 3.220	..	09/26/2018.	PAID ON PRINCIPAL		12,932	12,932	12,932	12,932	0	0	0	0	0	12,932	0	0	0	280	01/01/2034.	1FE
645788 YQ 7	NEW JERSEY ENVIRONMENT 5.250	..	09/01/2018.	MATURED		3,000,000	3,000,000	3,371,760	3,027,217	0	(27,217)	0	(27,217)	0	3,000,000	0	0	0	157,500	09/01/2018.	1FE
64986A YC 9	NEW YORK ENVIRON FAC C 5.000	..	08/02/2018.	REDEEMED		2,080,000	2,080,000	2,178,800	2,085,389	0	(5,389)	0	(5,389)	0	2,080,000	0	0	0	65,578	06/15/2026.	1FE
685349 EV 0	ORANGE CO WATER & SEWE 5.000	..	09/27/2018.	GOLDMAN SACHS & CO		1,051,570	1,000,000	1,219,010	1,061,222	0	(17,946)	0	(17,946)	0	1,043,276	0	8,294	8,294	50,000	07/01/2020.	1FE
685349 EY 4	ORANGE CO WATER & SEWE 5.000	..	07/13/2018.	MUNI CENTER		213,430	200,000	236,378	210,305	0	(2,185)	0	(2,185)	0	208,120	0	5,310	5,310	10,444	07/01/2023.	1FE
71884A XA 2	PHOENIX CIVIC IMP SR L 5.000	..	08/21/2018.	MUNI CENTER		111,781	100,000	118,445	108,932	0	(1,214)	0	(1,214)	0	107,718	0	4,063	4,063	5,722	07/01/2027.	1FE
592481 EQ 4	ST LOUIS METRO SWR DIS 5.000	..	08/09/2018.	SIEBERT CISNEROS SHANK &		5,494,500	5,000,000	6,060,600	5,520,994	0	(70,870)	0	(70,870)	0	5,450,124	0	44,376	44,376	195,833	05/01/2030.	1FE
3128JM N7 8	FH (3/1 ARM) #1B2313 4.485	..	09/15/2018.	PAID ON PRINCIPAL		1,932	1,932	1,922	1,924	0	7	0	7	0	1,932	0	0	0	45	08/15/2035.	1
3128JM QF 7	FH (3/1 ARM) #1B2353 3.772	..	09/15/2018.	PAID ON PRINCIPAL		33,185	33,185	32,976	33,062	0	123	0	123	0	33,185	0	0	0	784	09/15/2035.	1
3128JM SB 4	FH (3/1 ARM) #1B2413 3.552	..	09/15/2018.	PAID ON PRINCIPAL		674,656	674,656	673,074	672,111	0	2,544	0	2,544	0	674,656	0	0	0	14,849	10/15/2035.	1
3128MJ ZF 0	FHLMC GOLD PASS THROUG 3.000	..	09/15/2018.	PAID ON PRINCIPAL		104,662	104,662	104,082	104,082	0	581	0	581	0	104,662	0	0	0	2,084	01/15/2047.	1
31296J ZY 5	FHLMC GOLD PASSTHRU 5.500	..	09/15/2018.	PAID ON PRINCIPAL		863	863	845	848	0	15	0	15	0	863	0	0	0	34	06/15/2033.	1
31296J 2J 4	FHLMC GOLD PASSTHRU 5.500	..	09/15/2018.	PAID ON PRINCIPAL		56	56	55	55	0	1	0	1	0	56	0	0	0	2	07/15/2033.	1
31296J 4V 5	FHLMC GOLD PASSTHRU 5.500	..	09/15/2018.	PAID ON PRINCIPAL		656	656	643	648	0	8	0	8	0	656	0	0	0	24	07/15/2033.	1
31296K BK 8	FHLMC GOLD PASSTHRU 5.500	..	09/15/2018.	PAID ON PRINCIPAL		633	633	620	623	0	11	0	11	0	633	0	0	0	23	07/15/2033.	1
31296K NR 0	FHLMC GOLD PASSTHRU 5.500	..	09/15/2018.	PAID ON PRINCIPAL		6,165	6,165	6,036	6,047	0	118	0	118	0	6,165	0	0	0	226	07/15/2033.	1
31296K QD 8	FHLMC GOLD PASSTHRU 5.500	..	09/15/2018.	PAID ON PRINCIPAL		2,705	2,705	2,648	2,657	0	48	0	48	0	2,705	0	0	0	99	07/15/2033.	1
31296K TN 3	FHLMC GOLD PASSTHRU 5.500	..	09/15/2018.	PAID ON PRINCIPAL		3,860	3,860	3,779	3,786	0	74	0	74	0	3,860	0	0	0	141	07/15/2033.	1
31296K 4R 1	FHLMC GOLD PASSTHRU 5.000	..	09/15/2018.	PAID ON PRINCIPAL		45,519	45,519	45,235	45,303	0	216	0	216	0	45,519	0	0	0	1,529	08/15/2033.	1
31296L KZ 3	FHLMC GOLD PASSTHRU 5.500	..	09/15/2018.	PAID ON PRINCIPAL		826	826	809	815	0	11	0	11	0	826	0	0	0	30	08/15/2033.	1
31296L WL 1	FHLMC GOLD PASSTHRU 5.500	..	09/15/2018.	PAID ON PRINCIPAL		44	44	43	43	0	1	0	1	0	44	0	0	0	2	08/15/2033.	1
31296L ZL 8	FHLMC GOLD PASSTHRU 5.500	..	09/15/2018.	PAID ON PRINCIPAL		1,062	1,062	1,040	1,045	0	17	0	17	0	1,062	0	0	0	39	08/15/2033.	1
31296M 6K 0	FHLMC GOLD PASSTHRU 5.000	..	09/15/2018.	PAID ON PRINCIPAL		5,481	5,481	5,447	5,453	0	28	0	28	0	5,481	0	0	0	183	09/15/2033.	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)
31296N EJ 2	FHLMC GOLD PASSTHRU 5.000	..	09/15/2018.	PAID ON PRINCIPAL		4,730	4,730	4,700	4,707	0	23	0	23	0	4,730	0	0	0	158	09/15/2033.	1
312966 KL 7	FHLMC GOLD PASSTHRU 4.000	..	09/15/2018.	PAID ON PRINCIPAL		1,059	1,059	1,019	1,049	0	11	0	11	0	1,059	0	0	0	28	05/15/2019.	1
312966 SM 7	FHLMC GOLD PASSTHRU 4.000	..	09/15/2018.	PAID ON PRINCIPAL		2,678	2,678	2,536	2,653	0	25	0	25	0	2,678	0	0	0	74	05/15/2019.	1
312966 TP 9	FHLMC GOLD PASSTHRU 4.000	..	09/15/2018.	PAID ON PRINCIPAL		35,742	35,742	33,849	35,435	0	307	0	307	0	35,742	0	0	0	959	05/15/2019.	1
312966 TQ 7	FHLMC GOLD PASSTHRU 4.000	..	09/15/2018.	PAID ON PRINCIPAL		47,071	47,071	44,578	46,672	0	399	0	399	0	47,071	0	0	0	1,246	05/15/2019.	1
312967 HM 7	FHLMC GOLD PASSTHRU 4.000	..	09/15/2018.	PAID ON PRINCIPAL		3,743	3,743	3,545	3,713	0	30	0	30	0	3,743	0	0	0	104	05/15/2019.	1
312967 KD 3	FHLMC GOLD PASSTHRU 4.000	..	09/15/2018.	PAID ON PRINCIPAL		9,799	9,799	9,280	9,713	0	86	0	86	0	9,799	0	0	0	261	05/15/2019.	1
312967 PC 0	FHLMC GOLD PASSTHRU 4.000	..	09/15/2018.	PAID ON PRINCIPAL		15,641	15,641	14,813	15,509	0	133	0	133	0	15,641	0	0	0	422	06/15/2019.	1
31292G 6T 8	FHLMC GOLD PASSTHRU 7.500	..	09/15/2018.	PAID ON PRINCIPAL		1,145	1,145	1,204	1,293	0	(148)	0	(148)	0	1,145	0	0	0	52	11/15/2029.	1
31292H G5 7	FHLMC GOLD PASSTHRU 7.000	..	09/15/2018.	PAID ON PRINCIPAL		191	191	223	215	0	(25)	0	(25)	0	191	0	0	0	9	01/15/2031.	1
31292H XK 5	FHLMC GOLD PASSTHRU 5.500	..	09/15/2018.	PAID ON PRINCIPAL		9,532	9,532	9,332	9,360	0	172	0	172	0	9,532	0	0	0	342	07/15/2033.	1
31293E N4 8	FHLMC GOLD PASSTHRU 6.000	..	09/15/2018.	PAID ON PRINCIPAL		455	455	428	428	0	26	0	26	0	455	0	0	0	18	12/15/2028.	1
31298W JP 1	FHLMC GOLD PASSTHRU 7.000	..	09/15/2018.	PAID ON PRINCIPAL		123	123	129	144	0	(22)	0	(22)	0	123	0	0	0	6	10/15/2031.	1
31287M UB 4	FHLMC GOLD PASSTHRU 5.500	..	09/15/2018.	PAID ON PRINCIPAL		305	305	296	294	0	11	0	11	0	305	0	0	0	11	01/15/2032.	1
31287P E9 0	FHLMC GOLD PASSTHRU 7.000	..	09/15/2018.	PAID ON PRINCIPAL		152	152	160	172	0	(19)	0	(19)	0	152	0	0	0	7	02/15/2032.	1
31287Q FF 3	FHLMC GOLD PASSTHRU 7.000	..	09/15/2018.	PAID ON PRINCIPAL		39	39	41	44	0	(5)	0	(5)	0	39	0	0	0	2	03/15/2032.	1
31287T DJ 1	FHLMC GOLD PASSTHRU 7.000	..	09/15/2018.	PAID ON PRINCIPAL		1,103	1,103	1,163	1,231	0	(128)	0	(128)	0	1,103	0	0	0	52	05/15/2032.	1
31287T SE 6	FHLMC GOLD PASSTHRU 7.000	..	09/15/2018.	PAID ON PRINCIPAL		150	150	158	163	0	(13)	0	(13)	0	150	0	0	0	7	06/15/2032.	1
31287V GQ 7	FHLMC GOLD PASSTHRU 7.000	..	09/15/2018.	PAID ON PRINCIPAL		761	761	802	881	0	(121)	0	(121)	0	761	0	0	0	36	07/15/2032.	1
31288D AJ 8	FHLMC GOLD PASSTHRU 5.500	..	09/15/2018.	PAID ON PRINCIPAL		1,628	1,628	1,594	1,594	0	33	0	33	0	1,628	0	0	0	60	12/15/2032.	1
31288E 4Z 7	FHLMC GOLD PASSTHRU 5.500	..	09/15/2018.	PAID ON PRINCIPAL		1,074	1,074	1,077	1,076	0	(2)	0	(2)	0	1,074	0	0	0	43	02/15/2033.	1
31288J EY 8	FHLMC GOLD PASSTHRU 5.500	..	09/15/2018.	PAID ON PRINCIPAL		616	616	618	617	0	(1)	0	(1)	0	616	0	0	0	23	04/15/2033.	1
31288J WV 4	FHLMC GOLD PASSTHRU 5.500	..	09/15/2018.	PAID ON PRINCIPAL		243	243	244	244	0	(1)	0	(1)	0	243	0	0	0	9	04/15/2033.	1
31288J YL 4	FHLMC GOLD PASSTHRU 5.500	..	09/15/2018.	PAID ON PRINCIPAL		219	219	220	219	0	(0)	0	(0)	0	219	0	0	0	8	02/15/2033.	1
31335H Z7 1	FHLMC GOLD PASSTHRU 5.500	..	09/15/2018.	PAID ON PRINCIPAL		22,900	22,900	23,386	23,122	0	(222)	0	(222)	0	22,900	0	0	0	841	12/15/2023.	1
31294M GB 1	FHLMC GOLD PASSTHRU 3.500	..	09/15/2018.	PAID ON PRINCIPAL		188,293	188,293	188,623	188,608	0	(315)	0	(315)	0	188,293	0	0	0	4,283	05/15/2026.	1
31283H LC 7	FHLMC GOLD PASSTHRU 7.000	..	09/15/2018.	PAID ON PRINCIPAL		285	285	300	314	0	(28)	0	(28)	0	285	0	0	0	13	10/15/2029.	1
31283H N4 3	FHLMC GOLD PASSTHRU 7.000	..	09/15/2018.	PAID ON PRINCIPAL		1,549	1,549	1,641	1,756	0	(207)	0	(207)	0	1,549	0	0	0	73	09/15/2031.	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500	..	09/15/2018.	PAID ON PRINCIPAL		6,310	6,310	6,199	6,210	0	100	0	100	0	6,310	0	0	0	235	06/15/2033.	1
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000	..	09/15/2018.	PAID ON PRINCIPAL		85,784	85,784	76,187	78,494	0	7,290	0	7,290	0	85,784	0	0	0	2,212	05/15/2034.	1
3128MJ FH 8	FHLMC GOLD PASSTHRU 5.500	..	09/15/2018.	PAID ON PRINCIPAL		31,217	31,217	30,755	30,744	0	473	0	473	0	31,217	0	0	0	1,134	12/15/2036.	1
3128MJ S6 8	FHLMC GOLD PASSTHRU 3.000	..	09/15/2018.	PAID ON PRINCIPAL		214,426	214,426	205,556	206,591	0	7,835	0	7,835	0	214,426	0	0	0	4,275	08/15/2043.	1
31335A 2P 2	FHLMC GOLD PASSTHRU 3.000	..	09/15/2018.	PAID ON PRINCIPAL		81,333	81,333	80,596	80,623	0	710	0	710	0	81,333	0	0	0	1,608	10/15/2046.	1
3128PT 3L 7	FHLMC GOLD PASSTHRU 3.500	..	09/15/2018.	PAID ON PRINCIPAL		79,820	79,820	79,421	79,521	0	299	0	299	0	79,820	0	0	0	1,755	02/15/2026.	1
3132KE EH 4	FHLMC GOLD PASSTHRU 2.500	..	09/15/2018.	PAID ON PRINCIPAL		144,155	144,155	145,078	144,811	0	(656)	0	(656)	0	144,155	0	0	0	2,401	06/15/2028.	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500	..	09/15/2018.	PAID ON PRINCIPAL		15,406	15,406	15,373	15,367	0	39	0	39	0	15,406	0	0	0	678	01/15/2031.	1
31339N AG 1	FHR 2400 MK CMO 6.500	..	09/15/2018.	PAID ON PRINCIPAL		45,110	45,110	44,490	44,703	0	407	0	407	0	45,110	0	0	0	1,962	01/15/2032.	1
31339N F2 7	FHR 2413 MH CMO 6.500	..	09/15/2018.	PAID ON PRINCIPAL		103,791	103,791	102,364	102,787	0	1,004	0	1,004	0	103,791	0	0	0	4,231	02/15/2032.	1
31339D GP 7	FHR 2422 CH CMO 6.500	..	09/15/2018.	PAID ON PRINCIPAL		11,011	11,011	10,784	10,897	0	113	0	113	0	11,011	0	0	0	493	02/15/2032.	1
31394R YV 5	FHR 2769 CY CMO 5.000	..	09/15/2018.	PAID ON PRINCIPAL		180,185	180,185	179,397	179,729	0	456	0	456	0	180,185	0	0	0	6,090	03/15/2024.	1
3137A0 UA 1	FHR 3713 PA 2.000	..	09/15/2018.	PAID ON PRINCIPAL		1,387,101	1,387,101	1,374,747	1,374,806	0	12,295	0	12,295	0	1,387,101	0	0	0	18,543	02/15/2040.	1
3137AW QW 8	FHR 4148 AB 1.500	..	09/15/2018.	PAID ON PRINCIPAL		368,759	368,759	358,675	358,757	0	10,002	0	10,002	0	368,759	0	0	0	3,777	12/15/2027.	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)
3137FC AD 6	FHR 4735 MA 3.000	..	09/15/2018.	PAID ON PRINCIPAL		161,146	161,146	162,928	162,916	0	(1,769)	0	(1,769)	0	161,146	0	0	0	3,238	08/15/2045.	1
3137FD BP 6	FHR 4745 E 3.000	..	09/15/2018.	PAID ON PRINCIPAL		327,753	327,753	328,026	328,026	0	(273)	0	(273)	0	327,753	0	0	0	5,716	01/15/2048.	1
3137FD V9 0	FHR 4753 BK 3.000	..	09/15/2018.	PAID ON PRINCIPAL		104,273	104,273	103,472	103,472	0	800	0	800	0	104,273	0	0	0	1,799	01/15/2048.	1
3132HT K8 8	FHS 300 300 CMO 3.000	..	09/15/2018.	PAID ON PRINCIPAL		345,673	345,673	343,458	343,488	0	2,185	0	2,185	0	345,673	0	0	0	6,751	01/15/2043.	1
31406G 5S 4	FN (10/1 ARM #810057 3.485	..	09/25/2018.	PAID ON PRINCIPAL		1,486	1,486	1,500	1,484	0	2	0	2	0	1,486	0	0	0	33	03/25/2035.	1
31406L MX 3	FN (10/1 ARM #813174 3.705	..	09/25/2018.	PAID ON PRINCIPAL		3,725	3,725	3,758	3,718	0	7	0	7	0	3,725	0	0	0	91	02/25/2035.	1
31406M BP 0	FN (10/1 ARM #813746 3.912	..	09/25/2018.	PAID ON PRINCIPAL		1,183	1,183	1,162	1,175	0	7	0	7	0	1,183	0	0	0	30	03/25/2035.	1
31407B VG 1	FN (10/1 ARM #826015 4.393	..	09/25/2018.	PAID ON PRINCIPAL		4,140	4,140	4,142	4,127	0	12	0	12	0	4,140	0	0	0	99	07/25/2035.	1
31407B 2G 3	FN (10/1 ARM #826175 4.288	..	09/25/2018.	PAID ON PRINCIPAL		3,318	3,318	3,328	3,311	0	7	0	7	0	3,318	0	0	0	78	07/25/2035.	1
31407C HK 6	FN (10/1 ARM #826534 4.410	..	09/25/2018.	PAID ON PRINCIPAL		4,824	4,824	4,831	4,813	0	11	0	11	0	4,824	0	0	0	113	07/25/2035.	1
31407E MK 6	FN (10/1 ARM #828462 4.715	..	09/25/2018.	PAID ON PRINCIPAL		652	652	646	649	0	3	0	3	0	652	0	0	0	16	07/25/2035.	1
31407J XF 4	FN (10/1 ARM #832378 4.399	..	09/25/2018.	PAID ON PRINCIPAL		63,496	63,496	62,496	63,049	0	447	0	447	0	63,496	0	0	0	1,626	08/25/2035.	1
31402R NZ 8	FN (3/1 ARM) #735808 4.298	..	09/25/2018.	PAID ON PRINCIPAL		16,113	16,113	16,039	16,045	0	67	0	67	0	16,113	0	0	0	371	08/25/2035.	1
31406M 6S 0	FN (3/1 ARM) #814581 3.843	..	09/25/2018.	PAID ON PRINCIPAL		6,175	6,175	6,145	6,147	0	28	0	28	0	6,175	0	0	0	151	04/25/2035.	1
31406W LD 4	FN (3/1 ARM) #822124 4.319	..	09/25/2018.	PAID ON PRINCIPAL		5,587	5,587	5,561	5,561	0	26	0	26	0	5,587	0	0	0	136	06/25/2035.	1
31407C D8 7	FN (3/1 ARM) #826427 4.452	..	09/25/2018.	PAID ON PRINCIPAL		10,497	10,497	10,424	10,416	0	81	0	81	0	10,497	0	0	0	250	07/25/2035.	1
31407F ML 1	FN (3/1 ARM) #829363 4.252	..	09/25/2018.	PAID ON PRINCIPAL		19,278	19,278	19,192	19,240	0	38	0	38	0	19,278	0	0	0	437	10/25/2035.	1
31403K 3F 8	FN (5/1 ARM) #751498 3.497	..	09/25/2018.	PAID ON PRINCIPAL		3,550	3,550	3,525	3,542	0	8	0	8	0	3,550	0	0	0	84	11/25/2033.	1
31403V G4 5	FN (5/1 ARM) #759019 3.337	..	09/25/2018.	PAID ON PRINCIPAL		2,834	2,834	2,808	2,823	0	10	0	10	0	2,834	0	0	0	63	01/25/2034.	1
31405R UD 6	FN (7/1 ARM) #797180 3.508	..	09/25/2018.	PAID ON PRINCIPAL		17,720	17,720	17,704	17,632	0	88	0	88	0	17,720	0	0	0	434	12/25/2034.	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000	..	09/25/2018.	PAID ON PRINCIPAL		5,342	5,342	5,525	5,322	0	20	0	20	0	5,342	0	0	0	241	12/25/2041.	1
3138AE LY 7	FNMA PASS TH #AI1242 3.500	..	09/25/2018.	PAID ON PRINCIPAL		66,432	66,432	66,240	66,249	0	183	0	183	0	66,432	0	0	0	1,529	04/25/2026.	1
3138X2 Q6 4	FNMA PASS TH #AU3176 3.000	..	09/25/2018.	PAID ON PRINCIPAL		751,809	751,809	762,852	762,656	0	(10,847)	0	(10,847)	0	751,809	0	0	0	14,482	08/25/2043.	1
3138Y9 M4 7	FNMA PASS TH #AX7578 3.000	..	09/25/2018.	PAID ON PRINCIPAL		106,675	106,675	106,742	106,741	0	(66)	0	(66)	0	106,675	0	0	0	2,120	01/25/2045.	1
31371H FM 5	FNMA PASS TH #252272 6.000	..	09/25/2018.	PAID ON PRINCIPAL		3,923	3,923	3,887	3,886	0	37	0	37	0	3,923	0	0	0	157	01/25/2029.	1
31371H KR 8	FNMA PASS TH #252404 6.000	..	09/25/2018.	PAID ON PRINCIPAL		360	360	355	355	0	5	0	5	0	360	0	0	0	14	03/25/2029.	1
31371K 3A 7	FNMA PASS TH #254693 5.500	..	09/25/2018.	PAID ON PRINCIPAL		11,304	11,304	11,283	11,281	0	23	0	23	0	11,304	0	0	0	421	04/25/2033.	1
31371L DM 8	FNMA PASS TH #254908 5.000	..	09/25/2018.	PAID ON PRINCIPAL		110,197	110,197	110,766	110,250	0	(52)	0	(52)	0	110,197	0	0	0	3,625	09/25/2023.	1
31371L DQ 9	FNMA PASS TH #254911 5.000	..	09/25/2018.	PAID ON PRINCIPAL		25,280	25,280	25,237	25,214	0	66	0	66	0	25,280	0	0	0	847	10/25/2023.	1
31371L EZ 8	FNMA PASS TH #254952 4.500	..	09/25/2018.	PAID ON PRINCIPAL		7,510	7,510	7,527	7,491	0	19	0	19	0	7,510	0	0	0	222	11/25/2018.	1
31371L E3 9	FNMA PASS TH #254954 4.500	..	09/25/2018.	PAID ON PRINCIPAL		54,609	54,609	52,979	53,846	0	763	0	763	0	54,609	0	0	0	1,647	10/25/2023.	1
31371L FY 0	FNMA PASS TH #254983 5.500	..	09/25/2018.	PAID ON PRINCIPAL		349	349	348	348	0	1	0	1	0	349	0	0	0	13	12/25/2033.	1
31376K B2 1	FNMA PASS TH #357457 5.500	..	09/25/2018.	PAID ON PRINCIPAL		271,065	271,065	270,558	270,468	0	598	0	598	0	271,065	0	0	0	9,775	11/25/2033.	1
31378R S5 9	FNMA PASS TH #406540 6.500	..	09/25/2018.	PAID ON PRINCIPAL		415	415	416	416	0	(1)	0	(1)	0	415	0	0	0	18	12/25/2027.	1
31385W 2N 8	FNMA PASS TH #555281 6.000	..	09/25/2018.	PAID ON PRINCIPAL		4,173	4,173	4,284	4,328	0	(155)	0	(155)	0	4,173	0	0	0	166	03/25/2033.	1
31385X F9 3	FNMA PASS TH #555592 5.500	..	09/25/2018.	PAID ON PRINCIPAL		8,010	8,010	7,995	7,994	0	16	0	16	0	8,010	0	0	0	292	07/25/2033.	1
31387R DC 9	FNMA PASS TH #591499 6.500	..	09/25/2018.	PAID ON PRINCIPAL		2,440	2,440	2,414	2,412	0	28	0	28	0	2,440	0	0	0	110	09/25/2031.	1
31401W AP 4	FNMA PASS TH #720114 5.500	..	09/25/2018.	PAID ON PRINCIPAL		10,264	10,264	10,245	10,243	0	21	0	21	0	10,264	0	0	0	342	07/25/2033.	1
31401X UH 8	FNMA PASS TH #721584 5.500	..	09/25/2018.	PAID ON PRINCIPAL		4,936	4,936	4,927	4,929	0	7	0	7	0	4,936	0	0	0	181	07/25/2033.	1
31401Y FH 3	FNMA PASS TH #722068 5.500	..	09/25/2018.	PAID ON PRINCIPAL		19,288	19,288	19,252	19,249	0	39	0	39	0	19,288	0	0	0	637	07/25/2033.	1
31401Y KZ 7	FNMA PASS TH #722212 4.500	..	09/25/2018.	PAID ON PRINCIPAL		2,906	2,906	2,621	2,717	0	189	0	189	0	2,906	0	0	0	93	07/25/2033.	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)
31401Y LS 2	FNMA PASS TH #722237 5.500		09/25/2018.	PAID ON PRINCIPAL		11,907	11,907	11,884	11,880	0	26	0	26	0	11,907	0	0	0	437	07/25/2033.	1
31402B FR 0	FNMA PASS TH #723876 5.500		09/25/2018.	PAID ON PRINCIPAL		1,385	1,385	1,382	1,382	0	2	0	2	0	1,385	0	0	0	51	07/25/2033.	1
31402D C4 0	FNMA PASS TH #725591 5.000		09/25/2018.	PAID ON PRINCIPAL		21,397	21,397	20,558	20,710	0	688	0	688	0	21,397	0	0	0	727	07/25/2034.	1
31402G PK 3	FNMA PASS TH #728626 4.500		09/25/2018.	PAID ON PRINCIPAL		551	551	497	512	0	39	0	39	0	551	0	0	0	17	08/25/2033.	1
31402H VV 0	FNMA PASS TH #729728 5.500		09/25/2018.	PAID ON PRINCIPAL		4,431	4,431	4,422	4,421	0	10	0	10	0	4,431	0	0	0	163	07/25/2033.	1
31402J RE 9	FNMA PASS TH #730485 4.500		09/25/2018.	PAID ON PRINCIPAL		1,929	1,929	1,767	1,801	0	128	0	128	0	1,929	0	0	0	58	08/25/2033.	1
31402J 4W 4	FNMA PASS TH #730837 5.500		09/25/2018.	PAID ON PRINCIPAL		8,456	8,456	8,440	8,439	0	17	0	17	0	8,456	0	0	0	284	07/25/2033.	1
31402Q GH 8	FNMA PASS TH #734700 4.000		09/25/2018.	VARIOUS		6,194	6,194	5,992	6,164	0	30	0	30	0	6,194	0	0	0	157	09/25/2018.	1
31402R U6 4	FNMA PASS TH #736005 4.000		08/25/2018.	VARIOUS		1,412	1,412	1,366	1,406	0	7	0	7	0	1,412	0	0	0	34	08/25/2018.	1
31402V UR 9	FNMA PASS TH #739592 5.500		09/25/2018.	PAID ON PRINCIPAL		235	235	234	234	0	0	0	0	0	235	0	0	0	9	09/25/2033.	1
31402W NN 4	FNMA PASS TH #740297 5.500		09/25/2018.	PAID ON PRINCIPAL		111,796	111,796	111,586	111,555	0	241	0	241	0	111,796	0	0	0	3,866	10/25/2033.	1
31402W 3P 1	FNMA PASS TH #740706 4.500		08/25/2018.	PAID ON PRINCIPAL		6,527	6,527	6,489	6,507	0	21	0	21	0	6,527	0	0	0	183	09/25/2018.	1
31402W 4N 5	FNMA PASS TH #740729 4.500		09/25/2018.	PAID ON PRINCIPAL		9,982	9,982	9,924	9,950	0	33	0	33	0	9,982	0	0	0	300	11/25/2018.	1
31403A 2X 2	FNMA PASS TH #743390 4.500		09/25/2018.	PAID ON PRINCIPAL		4,467	4,467	4,477	4,456	0	11	0	11	0	4,467	0	0	0	133	11/25/2018.	1
31403B NN 9	FNMA PASS TH #743897 4.500		09/25/2018.	PAID ON PRINCIPAL		12,123	12,123	12,052	12,084	0	40	0	40	0	12,123	0	0	0	364	11/25/2018.	1
31403C WE 7	FNMA PASS TH #745045 4.500		09/25/2018.	PAID ON PRINCIPAL		101,483	101,483	95,077	96,386	0	5,097	0	5,097	0	101,483	0	0	0	3,133	12/25/2034.	1
31403L D5 7	FNMA PASS TH #751724 4.500		09/25/2018.	PAID ON PRINCIPAL		10,555	10,555	10,493	10,521	0	34	0	34	0	10,555	0	0	0	314	11/25/2018.	1
31403R CK 2	FNMA PASS TH #755274 4.500		09/25/2018.	PAID ON PRINCIPAL		9,509	9,509	9,530	9,486	0	24	0	24	0	9,509	0	0	0	286	12/25/2018.	1
31404J MA 0	FNMA PASS TH #769953 5.000		09/25/2018.	PAID ON PRINCIPAL		265	265	265	264	0	0	0	0	0	265	0	0	0	9	03/25/2034.	1
31404Y YE 6	FNMA PASS TH #782909 5.000		09/25/2018.	PAID ON PRINCIPAL		17,716	17,716	17,010	17,126	0	590	0	590	0	17,716	0	0	0	623	06/25/2034.	1
31406V 2P 0	FNMA PASS TH #821682 5.000		09/25/2018.	PAID ON PRINCIPAL		21,013	21,013	20,822	20,841	0	171	0	171	0	21,013	0	0	0	649	06/25/2035.	1
31410F V3 6	FNMA PASS TH #888134 5.000		09/25/2018.	PAID ON PRINCIPAL		129,532	129,532	125,010	124,869	0	4,663	0	4,663	0	129,532	0	0	0	4,230	02/25/2037.	1
31410K PV 0	FNMA PASS TH #889736 5.000		09/25/2018.	PAID ON PRINCIPAL		25,682	25,682	24,161	24,170	0	1,512	0	1,512	0	25,682	0	0	0	834	12/25/2033.	1
31359H WH 3	FNR 1994-79 Z CMO 7.000		09/25/2018.	PAID ON PRINCIPAL		9,226	9,226	9,473	9,405	0	(179)	0	(179)	0	9,226	0	0	0	437	04/25/2024.	1
31393T Z8 2	FNR 2003-106 C CMO 4.500		09/25/2018.	PAID ON PRINCIPAL		95,615	95,615	90,536	94,017	0	1,598	0	1,598	0	95,615	0	0	0	2,817	11/25/2023.	1
31393U TY 9	FNR 2003-134 ZA CMO 5.000		09/25/2018.	PAID ON PRINCIPAL		1,190,424	1,190,424	1,079,008	1,168,555	0	21,870	0	21,870	0	1,190,424	0	0	0	39,686	12/25/2023.	1
31393U Z6 3	FNR 2004-1 DY CMO 4.500		09/25/2018.	PAID ON PRINCIPAL		182,476	182,476	170,330	178,881	0	3,596	0	3,596	0	182,476	0	0	0	5,471	02/25/2024.	1
31393X PG 6	FNR 2004-16 LB CMO 4.500		09/25/2018.	PAID ON PRINCIPAL		233,897	233,897	220,740	230,238	0	3,659	0	3,659	0	233,897	0	0	0	6,838	04/25/2024.	1
3136A8 4G 2	FNR 2012-112 DA 3.000		09/25/2018.	PAID ON PRINCIPAL		488,460	488,460	485,217	485,205	0	3,255	0	3,255	0	488,460	0	0	0	9,668	10/25/2042.	1
3136AK YZ 0	FNR 2014-59 AC CMO 3.000		09/25/2018.	PAID ON PRINCIPAL		197,918	197,918	200,454	199,847	0	(1,929)	0	(1,929)	0	197,918	0	0	0	3,912	10/25/2040.	1
3136AT 4R 2	FNR 2016-71 QM 3.000		09/25/2018.	PAID ON PRINCIPAL		111,283	111,283	109,770	109,770	0	1,513	0	1,513	0	111,283	0	0	0	1,674	10/25/2046.	1
3136AQ 5Y 2	FNR 2016-9 D CMO 3.000		09/25/2018.	PAID ON PRINCIPAL		367,934	367,934	364,593	364,584	0	3,350	0	3,350	0	367,934	0	0	0	7,299	03/25/2046.	1
31393R GG 9	FSPC T-56 A5 CMO 5.231		09/25/2018.	PAID ON PRINCIPAL		157,823	157,823	153,433	154,703	0	3,120	0	3,120	0	157,823	0	0	0	5,550	05/25/2043.	1
3137G1 AA 5	FWLS 2015-SC01 1A 3.500		09/25/2018.	PAID ON PRINCIPAL		148,987	148,987	151,455	152,162	0	(3,175)	0	(3,175)	0	148,987	0	0	0	3,633	05/25/2045.	1
3137G1 AL 1	FWLS 2015-SC02 2A CMO 3.500		09/25/2018.	PAID ON PRINCIPAL		474,877	474,877	480,887	482,211	0	(7,334)	0	(7,334)	0	474,877	0	0	0	11,473	09/25/2045.	1
3137G1 AV 9	FWLS 2016-SC01 1A CMO 3.000		09/25/2018.	PAID ON PRINCIPAL		142,440	142,440	144,755	144,877	0	(2,437)	0	(2,437)	0	142,440	0	0	0	2,842	07/25/2046.	1
3137G1 AW 7	FWLS 2016-SC01 2A CMO 3.500		09/25/2018.	PAID ON PRINCIPAL		130,143	130,143	133,641	134,069	0	(3,926)	0	(3,926)	0	130,143	0	0	0	3,072	07/25/2046.	1
3137G1 BK 2	FWLS 2017-SC01 1A 3.000		09/25/2018.	PAID ON PRINCIPAL		827,835	827,835	799,248	800,021	0	27,814	0	27,814	0	827,835	0	0	0	15,989	12/25/2046.	1
3137G1 BL 0	FWLS 2017-SC01 2A 3.500		09/25/2018.	PAID ON PRINCIPAL		571,715	571,715	569,883	569,895	0	1,820	0	1,820	0	571,715	0	0	0	13,352	12/25/2046.	1
35563P BE 8	SCRT 2017-2 HT 2.500		09/25/2018.	PAID ON PRINCIPAL		91,388	91,388	89,982	90,310	0	1,078	0	1,078	0	91,388	0	0	0	1,347	08/25/2056.	1
35563P DD 8	SCRT 2017-4 HT 2.500		09/25/2018.	PAID ON PRINCIPAL		403,053	403,053	402,030	401,524	0	1,529	0	1,529	0	403,053	0	0	0	6,706	06/25/2057.	1
3138NJ AA 6	FN FN0000 3.584		09/25/2018.	PAID ON PRINCIPAL		902,031	902,031	868,487	888,253	0	13,779	0	13,779	0	902,031	0	0	0	28,125	09/25/2020.	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)
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.						79,291,721	77,169,491	84,510,671	79,341,881	0	(366,782)	0	(366,782)	0	78,975,098	0	316,622	316,622	3,369,796	XXX	XXX
Bonds - Industrial and Miscellaneous																					
002824 BJ 8	ABBOTT LABORATORIES 2.000		09/15/2018.	MATURED		1,000,000	1,000,000	999,300	999,653	0	347	0	347	0	1,000,000	0	0	0	20,000	09/15/2018.	2FE
00507V AE 9	ACTIVISION BLIZZARD (1 6.125		08/16/2018.	MAKE WHOLE CALL		3,099,397	3,000,000	3,276,250	3,167,335	0	(63,667)	0	(63,667)	0	3,103,669	0	(103,669)	(103,669)	268,344	09/15/2023.	2FE
00508X AF 1	ACTUANT CORPORATION 5.625		08/29/2018.	VARIOUS		2,996,990	2,937,000	3,019,063	2,966,201	0	(6,763)	0	(6,763)	0	2,959,439	0	37,551	37,551	104,589	06/15/2022.	3FE
00110A AE 4	AEPTC 2006-A A5 5.306		07/01/2018.	REDEEMED		470,786	470,786	470,783	470,796	0	(10)	0	(10)	0	470,786	0	0	0	24,981	07/01/2021.	1FE
0258M0 DJ 5	AMERICAN EXPRESS CREDI 2.125		07/27/2018.	MATURED		1,000,000	1,000,000	998,960	999,869	0	131	0	131	0	1,000,000	0	0	0	21,250	07/27/2018.	1FE
032177 AE 7	AMSTED INDUSTRIES (144 5.000		08/15/2018.	WELLS FARGO SECURITIES		1,003,750	1,000,000	1,005,000	1,002,428	0	(652)	0	(652)	0	1,001,777	0	1,973	1,973	46,111	03/15/2022.	3FE
035240 AB 6	ANHEUSER-BUSCH INBEV W 2.200	C	08/01/2018.	MATURED		4,000,000	4,000,000	4,006,560	4,002,368	0	(2,368)	0	(2,368)	0	4,000,000	0	0	0	88,000	08/01/2018.	1FE
037411 AV 7	APACHE CORP 6.900		09/15/2018.	MATURED		1,500,000	1,500,000	1,703,480	1,526,400	0	(26,400)	0	(26,400)	0	1,500,000	0	0	0	103,500	09/15/2018.	2FE
037411 AX 3	APACHE CORP 3.625		08/24/2018.	TENDERED		781,248	773,000	824,598	790,455	0	(3,862)	0	(3,862)	0	786,592	0	(5,345)	(5,345)	29,812	02/01/2021.	2FE
037411 AZ 8	APACHE CORP 3.250		08/24/2018.	TENDERED		309,845	310,000	312,021	310,921	0	(138)	0	(138)	0	310,783	0	(938)	(938)	8,648	04/15/2022.	2FE
013817 AQ 4	ARCONIC INC 5.870		09/10/2018.	CITIGROUP GLOBAL MARKETS		624,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	24,000	24,000	37,079	02/23/2022.	3FE
07177M AB 9	BAXALTA INC 4.000	C	09/11/2018.	TENDERED		1,417,099	1,404,000	1,393,955	1,396,106	0	578	0	578	0	1,396,684	0	20,415	20,415	40,248	06/23/2025.	2FE
07177M AD 5	BAXALTA INC 2.875	C	09/11/2018.	TENDERED		700,435	702,000	701,775	701,880	0	17	0	17	0	701,897	0	(1,463)	(1,463)	14,464	06/23/2020.	2FE
07177M AL 7	BAXALTA INC 3.600	C	09/11/2018.	TENDERED		704,906	702,000	701,396	701,592	0	35	0	35	0	701,628	0	3,279	3,279	18,112	06/23/2022.	2FE
05568S AA 1	BNSF 2005-3 TRUST 4.830		01/15/2018.	PRIOR PERIOD ADJUSTMENT		(531)	(531)	(531)	(531)	0	0	0	0	0	(531)	0	0	0	0	04/15/2023.	1FE
05568B AA 6	BNSF 2006-1 TRUST 5.720		07/15/2018.	REDEEMED		2,877	2,877	2,877	2,877	0	0	0	0	0	2,877	0	0	0	165	01/15/2024.	1FE
097014 AM 6	BOEING CAPITAL CORP 2.900		08/15/2018.	MATURED		2,000,000	2,000,000	2,045,810	2,003,865	0	(3,865)	0	(3,865)	0	2,000,000	0	0	0	58,000	08/15/2018.	1FE
05605H AA 8	BWX TECHNOLOGIES INC (5.375		08/02/2018.	MORGAN STANLEY		1,017,500	1,000,000	1,013,750	1,013,750	0	(163)	0	(163)	0	1,013,587	0	3,913	3,913	3,135	07/15/2026.	3FE
15200M AB 3	CENTERPOINT ENERGY 200 5.234		08/01/2018.	REDEEMED		132,859	132,859	132,780	132,836	0	23	0	23	0	132,859	0	0	0	6,954	02/01/2023.	1FE
184496 AJ 6	CLEAN HARBORS 5.250		07/19/2018.	TENDERED		776,361	774,000	800,991	777,104	0	(2,844)	0	(2,844)	0	774,260	0	2,101	2,101	39,281	08/01/2020.	3FE
212015 AH 4	CONTINENTAL RESOURCES 5.000		08/16/2018.	REDEEMED		1,183,404	1,164,000	1,248,079	1,185,465	0	(2,061)	0	(2,061)	0	1,183,404	0	0	0	53,512	09/15/2022.	2FE
126650 BP 4	CVS LEASE PASS THRU CE 6.036		09/10/2018.	REDEEMED		51,736	51,736	55,683	55,593	0	(3,858)	0	(3,858)	0	51,736	0	0	0	2,083	12/10/2028.	2FE
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		09/10/2018.	REDEEMED		16,944	16,944	19,528	18,770	0	(1,826)	0	(1,826)	0	16,944	0	0	0	785	01/10/2030.	2FE
126650 BS 8	CVS LEASE PASS THRU CE 7.507		09/10/2018.	REDEEMED		43,240	43,240	43,240	43,240	0	(0)	0	(0)	0	43,240	0	0	0	2,165	01/10/2032.	2FE
126650 BV 1	CVS LEASE PASS THRU CE 5.773		09/10/2018.	REDEEMED		59,847	59,847	62,051	61,688	0	(1,842)	0	(1,842)	0	59,847	0	0	0	2,304	01/10/2033.	2FE
126650 BY 5	CVS LEASE PASS THRU CE 5.926		09/10/2018.	REDEEMED		51,359	51,359	52,792	52,630	0	(1,272)	0	(1,272)	0	51,359	0	0	0	2,030	01/10/2034.	2FE
25470X AB 1	DISH DBS CORP 7.875		07/23/2018.	MORGAN STANLEY		2,080,000	2,000,000	2,075,000	2,075,000	0	(11,467)	0	(11,467)	0	2,063,533	0	16,467	16,467	63,000	09/01/2019.	4FE
26483E AG 5	DUN & BRADSTREET CORP 4.625		08/10/2018.	STIFEL NICOLAUS & CO INC		1,007,500	1,000,000	992,320	995,447	0	486	0	486	0	995,933	0	11,567	11,567	32,503	12/01/2022.	3FE
263534 BT 5	DUPONT EI NEMOUR 6.000		07/15/2018.	MATURED		4,500,000	4,500,000	4,613,015	4,511,798	0	(11,798)	0	(11,798)	0	4,500,000	0	0	0	270,000	07/15/2018.	1FE
29266R AC 2	EDGEWELL PERSONAL CARE 4.700		07/23/2018.	WILLIAM BLAIR & CO		981,250	1,000,000	1,051,275	1,026,874	0	(3,225)	0	(3,225)	0	1,023,649	0	(42,399)	(42,399)	31,464	05/24/2022.	3FE
268648 AQ 5	EMC CORP 2.650		07/24/2018.	GOLDMAN SACHS & CO		974,000	1,000,000	997,600	987,830	11,274	197	0	11,471	0	999,301	0	(25,301)	(25,301)	17,299	06/01/2020.	3FE
29335* AA 3	ENHANCED CAPITAL PARTN 7.060		08/15/2018.	TAX CREDIT - STATE		12,785	12,785	12,785	12,849	0	(64)	0	(64)	0	12,785	0	0	0	671	03/01/2019.	1
29362U AB 0	ENTEGRIS INC (144A) 4.625		08/07/2018.	GOLDMAN SACHS & CO		1,925,000	2,000,000	1,897,500	1,897,500	0	922	0	922	0	1,898,422	0	26,578	26,578	44,708	02/10/2026.	3FE
31677Q BD 0	FIFTH THIRD BANK 2.150		07/20/2018.	REDEEMED		800,000	800,000	799,864	799,961	0	22	0	22	0	799,983	0	17	17	15,767	08/20/2018.	1FE
32008D AA 4	FIRST DATA CORP (144A) 5.000		07/23/2018.	WELLS FARGO SECURITIES		998,750	1,000,000	990,000	990,000	0	95	0	95	0	990,095	0	8,655	8,655	26,389	01/15/2024.	3FE
343412 AB 8	FLUOR CORP 3.375		09/24/2018.	MAKE WHOLE CALL		3,120,367	3,100,000	3,100,892	3,100,342	0	(0)	0	(0)	0	3,100,341	0	(341)	(341)	127,608	09/15/2021.	1FE
35802X AA 1	FRESENIUS MED (144A) 6.500	C	09/15/2018.	MATURED		1,500,000	1,500,000	1,616,250	1,514,630	0	(14,630)	0	(14,630)	0	1,500,000	0	0	0	97,500	09/15/2018.	2FE
38141E A2 5	GOLDMAN SACHS GROUP 7.500		09/27/2018.	TENDERED		1,162,515	1,140,000	1,300,957	1,212,536	0	(47,629)	0	(47,629)	0	1,164,907	0	(2,392)	(2,392)	95,475	02/15/2019.	1FE
39121J A* 1	GREAT RIVER ENERGY 5.810		07/01/2018.	REDEEMED		651,163	651,163	651,163	651,163	0	(0)	0	(0)	0	651,163	0	0	0	37,833	07/01/2021.	1
39121J AH 3	GREAT RIVER ENERGY (14 4.478		07/01/2018.	REDEEMED		169,000	169,000	169,000	169,001	0	(1)	0	(1)	0	169,000	0	0	0	7,568	07/01/2030.	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)
397624 AG 2	GREIF INC 7.750		09/14/2018.	VARIOUS		1,422,713	1,370,000	1,589,200	1,427,367	0	(22,890)	0	(22,890)	0	1,404,477	0	18,235	18,235	112,855	08/01/2019.	3FE
437076 BB 7	HOME DEPOT INC 2.250		09/10/2018.	MATURED		1,000,000	1,000,000	998,590	999,780	0	220	0	220	0	1,000,000	0	0	0	22,500	09/10/2018.	1FE
446150 AH 7	HUNTINGTON BANCSHARES 2.600		07/02/2018.	REDEEMED		1,000,000	1,000,000	998,000	999,739	0	201	0	201	0	999,940	0	60	60	23,833	08/02/2018.	2FE
446438 RN 5	HUNTINGTON NATIONAL BA 2.000		06/30/2018.	MATURED		0	0	0	0	0	0	0	0	0	0	0	0	0	20,000	06/30/2018.	1FE
448579 AB 8	HYATT HOTELS (144A) 6.875		09/02/2018.	MAKE WHOLE CALL		269,466	260,000	297,957	268,954	0	(3,612)	0	(3,612)	0	265,342	0	(5,342)	(5,342)	28,185	08/15/2019.	2FE
454889 AN 6	INDIANA MICHIGAN POWER 7.000		09/07/2018.	MAKE WHOLE CALL		2,035,366	1,992,000	2,224,645	2,037,218	0	(25,381)	0	(25,381)	0	2,011,837	0	(19,837)	(19,837)	179,707	03/15/2019.	2FE
461070 AA 2	INTERSTATE POWER & LIG 5.875		09/15/2018.	MATURED		1,030,000	1,030,000	1,251,036	1,060,324	0	(30,324)	0	(30,324)	0	1,030,000	0	0	0	60,513	09/15/2018.	1FE
47215B AD 9	JCPL 2006-A A4 5.610		09/05/2018.	REDEEMED		73,262	73,262	73,197	73,237	0	25	0	25	0	73,262	0	0	0	3,083	06/05/2023.	1FE
478160 AU 8	JOHNSON & JOHNSON 5.150		07/15/2018.	MATURED		1,000,000	1,000,000	1,201,120	1,017,171	0	(17,171)	0	(17,171)	0	1,000,000	0	0	0	51,500	07/15/2018.	1FE
489170 AD 2	KENNAMETAL INC 2.650		07/09/2018.	MAKE WHOLE CALL		1,000,000	1,000,000	998,670	999,607	0	103	0	103	0	999,711	0	289	289	18,256	11/01/2019.	2FE
494368 AT 0	KIMBERLY CLARK 6.250		07/15/2018.	MATURED		1,946,000	1,946,000	2,427,906	1,991,338	0	(45,338)	0	(45,338)	0	1,946,000	0	0	0	121,625	07/15/2018.	1FE
50076Q AX 4	KRAFT FOODS GROUP INC 6.125		08/23/2018.	MATURED		1,000,000	1,000,000	1,214,230	1,024,066	0	(24,066)	0	(24,066)	0	1,000,000	0	0	0	61,250	08/23/2018.	2FE
502413 AY 3	L-3 TECHNOLOGIES INC 5.200		07/06/2018.	MAKE WHOLE CALL		2,060,960	2,000,000	2,014,190	2,002,985	0	(877)	0	(877)	0	2,002,108	0	(2,108)	(2,108)	136,360	10/15/2019.	2FE
502413 AZ 0	L-3 TECHNOLOGIES INC 4.750		07/06/2018.	MAKE WHOLE CALL		1,038,180	1,000,000	996,790	999,034	0	189	0	189	0	999,223	0	777	777	84,493	07/15/2020.	2FE
505588 BH 5	LACLEDE GAS CO 2.000		08/15/2018.	MATURED		2,000,000	2,000,000	1,992,440	1,998,997	0	1,003	0	1,003	0	2,000,000	0	0	0	40,000	08/15/2018.	1FE
524660 AT 4	LEGGETT & PLATT 4.400		07/01/2018.	MATURED		1,000,000	1,000,000	1,062,490	1,005,188	0	(5,188)	0	(5,188)	0	1,000,000	0	0	0	44,000	07/01/2018.	2FE
57629W BS 8	MASSMUTUAL GLOBAL FUND 2.100		08/02/2018.	MATURED		1,000,000	1,000,000	998,160	999,766	0	234	0	234	0	1,000,000	0	0	0	21,000	08/02/2018.	1FE
577081 AT 9	MATTEL INC 4.350		08/17/2018.	OPPENHEIMER AND CO		1,990,000	2,000,000	2,009,890	1,980,000	23,050	(668)	0	22,382	0	2,002,382	0	(12,382)	(12,382)	77,333	10/01/2020.	4FE
61166W AE 1	MONSANTO CO 5.500		07/12/2018.	EXCHANGED		1,067,160	1,000,000	1,176,590	1,126,194	0	(7,713)	0	(7,713)	0	1,118,481	0	(51,321)	(51,321)	50,958	08/15/2025.	2FE
61166W AH 4	MONSANTO CO 2.200		07/12/2018.	EXCHANGED		1,868,020	2,000,000	2,003,760	2,001,729	0	(202)	0	(202)	0	2,001,527	0	(133,507)	(133,507)	45,633	07/15/2022.	2FE
61166W AW 1	MONSANTO CO 2.850		07/12/2018.	EXCHANGED		915,310	1,000,000	995,940	996,907	0	202	0	202	0	997,108	0	(81,798)	(81,798)	22,138	04/15/2025.	2FE
55354G AF 7	MSCI INC (144A) 5.375		08/21/2018.	BAS-MERRILL LYNCH		1,900,350	1,845,000	1,846,250	1,846,250	0	(103)	0	(103)	0	1,846,147	0	54,203	54,203	26,170	05/15/2027.	3FE
637432 LR 4	NATIONAL RURAL UTILITI 10.375		07/12/2018.	MAKE WHOLE CALL		424,822	415,000	539,587	429,287	0	(9,110)	0	(9,110)	0	420,178	0	(5,178)	(5,178)	39,842	11/01/2018.	1FE
641423 BW 7	NEVADA POWER CO 6.500		08/01/2018.	MATURED		1,650,000	1,650,000	1,839,566	1,666,035	0	(16,035)	0	(16,035)	0	1,650,000	0	0	0	107,250	08/01/2018.	1FE
65473Q AT 0	NISOURCE FINANCE CORP 6.800		07/15/2018.	MAKE WHOLE CALL		1,888,073	1,850,000	2,182,797	1,902,157	0	(26,765)	0	(26,765)	0	1,875,392	0	(25,392)	(25,392)	163,873	01/15/2019.	2FE
65473Q AV 5	NISOURCE FINANCE CORP 6.125		07/15/2018.	MAKE WHOLE CALL		2,204,540	2,000,000	2,002,680	2,001,013	0	(114)	0	(114)	0	2,000,900	0	(900)	(900)	311,387	03/01/2022.	2FE
665501 AH 5	NORTHERN NATURAL GAS (5.750		07/15/2018.	MATURED		2,000,000	2,000,000	1,999,540	1,999,910	0	90	0	90	0	2,000,000	0	0	0	115,000	07/15/2018.	1FE
678858 BJ 9	OKLAHOMA GAS & ELECTRI 6.350		09/01/2018.	MATURED		2,960,000	2,960,000	3,424,518	3,019,765	0	(59,765)	0	(59,765)	0	2,960,000	0	0	0	187,960	09/01/2018.	1FE
68557N AC 7	ORBITAL ATK 5.500		07/19/2018.	MAKE WHOLE CALL		2,615,439	2,500,000	2,510,000	2,506,024	0	(820)	0	(820)	0	2,505,204	0	(5,204)	(5,204)	225,439	10/01/2023.	3FE
68557N AA 1	ORBITAL ATK INC 5.250		07/19/2018.	REDEEMED		1,965,269	1,915,000	1,980,669	1,943,056	0	22,213	0	22,213	0	1,965,269	0	0	0	80,430	10/01/2021.	3FE
695114 CH 9	PACIFICORP 5.650		07/15/2018.	MATURED		2,575,000	2,575,000	2,606,691	2,577,248	0	(2,248)	0	(2,248)	0	2,575,000	0	0	0	145,488	07/15/2018.	1FE
70959W AE 3	PENSKE AUTO GROUP 5.750		07/26/2018.	BAS-MERRILL LYNCH		2,546,250	2,500,000	2,581,468	2,532,833	0	(6,466)	0	(6,466)	0	2,526,367	0	19,883	19,883	118,115	10/01/2022.	4FE
709599 AL 8	PENSKE TRUCK LEASING (2.875		07/17/2018.	MATURED		1,000,000	1,000,000	997,830	999,761	0	239	0	239	0	1,000,000	0	0	0	28,750	07/17/2018.	2FE
744448 CB 5	PUBLIC SERVICE CO OF C 5.800		08/01/2018.	MATURED		1,405,000	1,405,000	1,544,262	1,416,233	0	(11,233)	0	(11,233)	0	1,405,000	0	0	0	81,490	08/01/2018.	1FE
751212 AA 9	RALPH LAUREN 2.125		09/26/2018.	MATURED		1,000,000	1,000,000	1,002,750	1,000,374	0	(374)	0	(374)	0	1,000,000	0	0	0	21,250	09/26/2018.	1FE
759187 BL 0	REGIONS BANK 2.250		08/14/2018.	REDEEMED		2,000,000	2,000,000	1,997,620	1,999,415	0	483	0	483	0	1,999,898	0	102	102	41,250	09/14/2018.	2FE
776696 AC 0	ROPER INDUSTRIES 6.250		09/13/2018.	MAKE WHOLE CALL		1,030,950	1,000,000	999,780	999,846	0	96	0	96	0	999,942	0	58	58	95,533	09/01/2019.	2FE
78390X AA 9	SAIC INC 4.450		08/17/2018.	JANNEY MONTGOMERY SCOTT I		2,847,917	2,805,000	2,936,253	2,848,135	0	(10,053)	0	(10,053)	0	2,838,081	0	9,835	9,835	90,150	12/01/2020.	3FE
80282K AC 0	SANTANDER HOLDINGS USA 3.450	C	07/27/2018.	REDEEMED		1,000,000	1,000,000	1,038,930	1,005,390	0	(5,390)	0	(5,390)	0	1,000,000	0	0	0	31,625	08/27/2018.	2FE
80282K AH 9	SANTANDER HOLDINGS USA 2.700	C	07/02/2018.	TENDERED		541,195	541,000	540,892	540,940	0	18	0	18	0	540,959	0	236	236	8,845	05/24/2019.	2FE
14041@ AA 8	SHERWIN WILLIAMS - CPS 8.773		09/28/2018.	REDEEMED		1,584,547	1,584,547	1,584,547	1,584,083	0	464	0	464	0	1,584,547	0	0	0	0	09/30/2020.	2
837004 BY 5	SOUTH CAROLINA ELECTRI 5.250		09/28/2018.	MAKE WHOLE CALL		1,002,810	1,000,000	1,132,680	1,016,738	0	(14,920)	0	(14,920)	0	1,001,818	0	(1,818)	(1,818)	50,498	11/01/2018.	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)
842400 FJ 7	SOUTHERN CALIFORNIA ED 5.500	..	08/15/2018.	MATURED		3,200,000	3,200,000	3,403,320	3,216,976	0	(16,976)	0	(16,976)	0	3,200,000	0	0	0	176,000	08/15/2018.	1FE
887317 AF 2	TIME WARNER INC 4.875	..	09/27/2018.	MAKE WHOLE CALL		1,028,316	1,000,000	1,038,450	1,010,592	0	(3,410)	0	(3,410)	0	1,007,182	0	(7,182)	(7,182)	78,691	03/15/2020.	2FE
907818 DA 3	UNION PACIFIC CORP 5.700	..	08/15/2018.	MATURED		2,000,000	2,000,000	1,998,280	1,999,702	0	298	0	298	0	2,000,000	0	0	0	114,000	08/15/2018.	1FE
90783V AA 3	UNION PACIFIC PASS THR 5.082	..	07/02/2018.	REDEEMED		1,558	1,558	1,558	1,558	0	0	0	0	0	1,558	0	0	0	79	01/02/2029.	1
90783X AA 9	UNION PACIFIC PASS THR 6.176	..	07/02/2018.	REDEEMED		19,029	19,029	19,029	19,029	0	(0)	0	(0)	0	19,029	0	0	0	1,175	01/02/2031.	1FE
91913Y AS 9	VALERO ENERGY 3.650	..	07/23/2018.	FTN FINANCIAL		982,250	1,000,000	976,720	997,762	0	352	21,176	(20,824)	0	976,938	0	5,312	5,312	31,431	03/15/2025.	2FE
920253 AD 3	VALMONT INDUSTRIES 6.625	..	07/09/2018.	MAKE WHOLE CALL		1,418,092	1,334,000	1,333,973	1,334,000	0	0	0	0	0	1,334,000	0	0	0	147,674	04/20/2020.	2FE
92532W AA 1	VERSUM MATERIALS INC (5.500	..	07/23/2018.	DEUTSCHE BANC		1,018,750	1,000,000	1,007,500	1,007,500	0	(213)	0	(213)	0	1,007,287	0	11,463	11,463	19,861	09/30/2024.	3FE
928377 AB 6	VISTA OUTDOOR 5.875	..	07/25/2018.	CANTOR FITZGERALD		2,955,000	3,000,000	3,052,500	2,895,000	139,375	(4,799)	0	134,576	0	3,029,576	0	(74,576)	(74,576)	144,492	10/01/2023.	4FE
94403* AZ 9	WAWA INC 6.040	..	09/09/2018.	MATURED		666,667	666,667	666,667	666,605	0	62	0	62	0	666,667	0	0	0	40,267	09/09/2018.	2
958254 AC 8	WESTERN GAS PARTNERS 2.600	..	08/15/2018.	MATURED		3,000,000	3,000,000	3,000,760	3,000,013	0	(13)	0	(13)	0	3,000,000	0	0	0	78,000	08/15/2018.	2FE
959802 AP 4	WESTERN UNION CO 3.650	..	08/22/2018.	MATURED		3,000,000	3,000,000	3,078,020	3,008,343	0	(8,343)	0	(8,343)	0	3,000,000	0	0	0	109,500	08/22/2018.	2FE
06849R AF 9	BARRICK NA FINANCE 4.400	A	07/17/2018.	MAKE WHOLE CALL		1,356,588	1,301,000	1,300,167	1,300,630	0	32	0	32	0	1,300,662	0	338	338	91,684	05/30/2021.	2FE
136375 BT 8	CANADIAN NATIONAL RAIL 5.550	A	08/30/2018.	MAKE WHOLE CALL		3,913,673	3,860,000	4,105,752	3,895,797	0	(20,037)	0	(20,037)	0	3,875,760	0	(15,760)	(15,760)	267,308	03/01/2019.	1FE
878742 AV 7	TECK RESOURCES 4.750	A	08/14/2018.	TENDERED		2,060,000	2,000,000	1,380,000	1,550,432	0	55,967	0	55,967	0	1,606,399	0	453,601	453,601	102,653	01/15/2022.	3FE
878742 AY 1	TECK RESOURCES 3.750	A	08/14/2018.	TENDERED		990,000	1,000,000	659,380	734,545	0	25,402	0	25,402	0	759,948	0	230,052	230,052	38,854	02/01/2023.	3FE
92658T AQ 1	VIDEOTRON LTD 5.000	A	07/24/2018.	CREDIT SUISSE FIRST BOSTO		1,015,000	1,000,000	992,500	996,211	0	431	0	431	0	996,642	0	18,358	18,358	51,528	07/15/2022.	3FE
25156P AL 7	DEUTSCHE TELEKOM 6.750	D	08/20/2018.	MATURED		3,000,000	3,000,000	3,200,640	3,019,755	0	(19,755)	0	(19,755)	0	3,000,000	0	0	0	202,500	08/20/2018.	2FE
423012 A@ 2	HEINEKEN 6.340	D	08/15/2018.	MATURED		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	1,268,000	08/15/2018.	2
63254A AJ 7	NATIONAL AUSTRALIA BAN 2.300	D	07/25/2018.	MATURED		1,000,000	1,000,000	999,480	999,931	0	69	0	69	0	1,000,000	0	0	0	23,000	07/25/2018.	1FE
80283L AF 0	SANTANDER UK PLC 2.000	D	08/24/2018.	MATURED		1,000,000	1,000,000	997,080	999,343	0	657	0	657	0	1,000,000	0	0	0	20,000	08/24/2018.	1FE
92857W AE 0	VODAFONE GROUP PLC 4.625	D	07/15/2018.	MATURED		1,000,000	1,000,000	913,720	994,262	0	5,738	0	5,738	0	1,000,000	0	0	0	46,250	07/15/2018.	2FE
94707V AC 4	WEATHERFORD INTL LTD 4.500	D	07/27/2018.	CITIGROUP GLOBAL MARKETS		925,000	1,000,000	998,550	910,000	89,244	87	0	89,331	0	999,331	0	(74,331)	(74,331)	35,625	04/15/2022.	4FE
961214 CC 5	WESTPAC BANKING CORP 2.250	D	07/30/2018.	MATURED		1,000,000	1,000,000	997,040	999,628	0	372	0	372	0	1,000,000	0	0	0	22,500	07/30/2018.	1FE
04542B MS 8	ABFC 2005-AQ1 A4 5.010	..	09/25/2018.	PAID ON PRINCIPAL		212,806	212,806	207,486	183,308	0	29,498	0	29,498	0	212,806	0	0	0	7,042	01/25/2034.	1FM
00841L AB 2	ABMT 2014-3 A2 (144A) 3.500	..	09/25/2018.	PAID ON PRINCIPAL		85,235	85,235	85,788	85,945	0	(710)	0	(710)	0	85,235	0	0	0	1,891	11/25/2044.	1FM
00841X AG 5	ABMT 2015-2 A7 CMO 3.500	..	09/25/2018.	PAID ON PRINCIPAL		150,456	150,456	154,523	153,954	0	(3,499)	0	(3,499)	0	150,456	0	0	0	3,540	03/25/2045.	1FM
00841Y AH 1	ABMT 2015-3 A8 (144A) 3.000	..	09/25/2018.	PAID ON PRINCIPAL		318,014	318,014	323,082	322,540	(0)	(4,526)	0	(4,526)	0	318,014	0	0	0	6,801	04/25/2045.	1FM
00842A AK 5	ABMT 2015-4 A10 3.000	..	09/25/2018.	PAID ON PRINCIPAL		112,926	112,926	113,632	113,582	0	(656)	0	(656)	0	112,926	0	0	0	2,299	06/25/2045.	1FM
00842A AD 1	ABMT 2015-4 A4 3.500	..	09/25/2018.	PAID ON PRINCIPAL		248,437	248,437	247,816	247,804	(0)	634	0	634	0	248,437	0	0	0	5,900	06/25/2045.	1FM
00842V AC 7	ABMT 2016-3 A3 CMO 3.500	..	09/25/2018.	PAID ON PRINCIPAL		123,259	123,259	126,649	126,733	0	(3,474)	0	(3,474)	0	123,259	0	0	0	2,696	08/25/2046.	1FM
004375 CE 9	ACCR 2004-4 A2C 3.215	..	09/25/2018.	PAID ON PRINCIPAL		24,604	24,604	23,650	24,568	0	36	0	36	0	24,604	0	0	0	488	01/25/2035.	1FM
004375 CF 6	ACCR 2004-4 A2D 2.915	..	09/25/2018.	PAID ON PRINCIPAL		167,082	167,082	142,333	154,366	0	12,715	0	12,715	0	167,082	0	0	0	2,965	01/25/2035.	1FM
007036 QM 1	ARMT 2005-8 4A21 CMO 4.243	..	09/25/2018.	PAID ON PRINCIPAL		125,269	125,269	113,872	95,587	0	29,682	0	29,682	0	125,269	0	0	0	3,391	11/25/2035.	1FM
07386H SW 2	BALTA 2005-4 22A2 CMO 4.011	..	09/25/2018.	PAID ON PRINCIPAL		122,132	122,132	64,730	40,555	0	81,577	0	81,577	0	122,132	0	0	0	3,053	05/25/2035.	1FM
06050H D3 9	BOAMS 2003-B 2A2 CMO 4.331	..	09/25/2018.	PAID ON PRINCIPAL		261	261	251	251	0	10	0	10	0	261	0	0	0	7	03/25/2033.	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 4.457	..	09/25/2018.	PAID ON PRINCIPAL		17,060	17,060	16,555	16,569	0	491	0	491	0	17,060	0	0	0	450	05/25/2033.	1FM
05949C EL 6	BOAMS 2005-G 4A1 CMO 4.156	..	09/25/2018.	PAID ON PRINCIPAL		9,665	9,665	9,003	8,723	0	942	0	942	0	9,665	0	0	0	235	08/25/2035.	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 3.658	..	09/25/2018.	PAID ON PRINCIPAL		19,405	19,405	18,495	13,730	0	5,675	0	5,675	0	19,405	0	0	0	489	11/25/2035.	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 3.658	..	09/25/2018.	WRITTEN OFF		0	102	97	72	0	2	0	2	0	75	0	(75)	(75)	2	11/25/2035.	1FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000	..	09/25/2018.	PAID ON PRINCIPAL		68,569	68,569	63,426	43,399	0	25,169	0	25,169	0	68,569	0	0	0	2,682	03/25/2037.	1FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000	..	09/25/2018.	WRITTEN OFF		0	7,114	6,580	4,503	0	(422)	0	(422)	0	4,081	0	(4,081)	(4,081)	289	03/25/2037.	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)
07384M F8 0	BSARM 2004-1 11A1 CMO 3.687		09/25/2018.	PAID ON PRINCIPAL		20,526	20,526	16,793	14,800	0	5,726	0	5,726	0	20,526	0	0	0	498	04/25/2034.	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 3.923		09/25/2018.	PAID ON PRINCIPAL		108,963	108,963	67,557	56,450	0	52,513	0	52,513	0	108,963	0	0	0	2,606	02/25/2036.	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 3.923		09/25/2018.	WRITTEN OFF		0	16,127	9,999	8,355	0	(567)	0	(567)	0	7,788	0	(7,788)	(7,788)	418	02/25/2036.	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 3.761		07/25/2018.	RECOVERY OF PAR WRITE-OFF.		0	(206)	(127)	(107)	0	7	0	7	0	(100)	0	100	100	0	02/25/2036.	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 3.916		09/25/2018.	PAID ON PRINCIPAL		103,588	103,588	74,583	57,075	0	46,513	0	46,513	0	103,588	0	0	0	2,473	06/25/2047.	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 3.916		08/25/2018.	WRITTEN OFF		0	12,892	9,282	7,103	0	(734)	0	(734)	0	6,369	0	(6,369)	(6,369)	264	06/25/2047.	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 3.916		09/25/2018.	RECOVERY OF PAR WRITE-OFF.		0	(1,140)	(821)	(628)	0	72	0	72	0	(557)	0	557	557	0	06/25/2047.	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 3.439		09/25/2018.	PAID ON PRINCIPAL		78,580	78,580	67,339	62,403	(0)	16,177	0	16,177	0	78,580	0	0	0	1,753	01/25/2036.	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 3.439		09/25/2018.	WRITTEN OFF		0	10,540	9,032	8,370	0	(573)	0	(573)	0	7,798	0	(7,798)	(7,798)	251	01/25/2036.	1FM
12554C AK 4	CIM 2018-J1 A10 CMO (1 3.500		09/25/2018.	PAID ON PRINCIPAL		367,125	367,125	362,708	362,708	0	4,417	0	4,417	0	367,125	0	0	0	4,197	03/25/2048.	1FE
17321L AA 7	CMLTI 2013-J1 A1 (144A 3.500		09/25/2018.	PAID ON PRINCIPAL		489,051	489,051	496,998	496,929	0	(7,878)	0	(7,878)	0	489,051	0	0	0	10,803	10/25/2043.	1FE
172973 Z9 3	CMSI 2005-5 2A1 CMO 5.000		09/25/2018.	PAID ON PRINCIPAL		20,079	20,079	19,979	20,001	(1)	78	0	77	0	20,079	0	0	0	670	08/25/2020.	1FM
17310B AD 6	CMSI 2006-3 1A4 CMO 6.000		09/25/2018.	PAID ON PRINCIPAL		217,974	217,974	198,876	184,343	0	33,631	0	33,631	0	217,974	0	0	0	8,198	06/25/2036.	1FM
17312K AB 8	CMSI 2007-5 1A2 CMO 6.000		09/25/2018.	PAID ON PRINCIPAL		5,189	5,189	4,644	1,443	0	3,746	0	3,746	0	5,189	0	0	0	198	06/25/2037.	1FM
17312K AB 8	CMSI 2007-5 1A2 CMO 6.000		08/25/2018.	WRITTEN OFF		0	1,970	1,763	548	0	(159)	0	(159)	0	389	0	(389)	(389)	78	06/25/2037.	1FM
17312K AB 8	CMSI 2007-5 1A2 CMO 6.000		09/25/2018.	RECOVERY OF PAR WRITE-OFF.		0	(461)	(413)	(128)	0	38	0	38	0	(90)	0	90	90	0	06/25/2037.	1FM
17312D AA 6	CMSI 2007-8 1A1 CMO 6.000		09/25/2018.	PAID ON PRINCIPAL		4,289	4,289	2,874	1,882	0	2,407	0	2,407	0	4,289	0	0	0	172	09/25/2037.	1FM
12628K AA 0	CSAB 2006-3 A1A CMO 6.000		09/25/2018.	PAID ON PRINCIPAL		11,771	11,771	8,148	2,858	0	8,913	0	8,913	0	11,771	0	0	0	175	11/25/2036.	1FM
22540V 6Q 0	CSFB 2002-19 2M1 CMO 3.127		09/25/2018.	PAID ON PRINCIPAL		5,255	5,255	3,904	4,085	0	1,170	0	1,170	0	5,255	0	0	0	110	06/25/2032.	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		09/25/2018.	PAID ON PRINCIPAL		26,843	26,843	27,833	26,915	0	(72)	0	(72)	0	26,843	0	0	0	1,057	12/25/2033.	1FM
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		09/25/2018.	PAID ON PRINCIPAL		9,329	9,329	9,302	9,086	0	242	0	242	0	9,329	0	0	0	311	02/25/2020.	1FM
225458 G2 8	CSFB 2005-7 3A1 CMO 5.000		09/25/2018.	PAID ON PRINCIPAL		25,785	25,785	22,175	13,648	0	12,138	0	12,138	0	25,785	0	0	0	856	08/25/2020.	1FM
225458 G3 6	CSFB 2005-7 4A1 CMO 5.000		09/25/2018.	PAID ON PRINCIPAL		43,885	43,885	43,926	43,718	0	168	0	168	0	43,885	0	0	0	1,426	08/25/2020.	3FM
12647M BW 4	CSMC 2013-6 2A3 CMO 3.500		09/25/2018.	PAID ON PRINCIPAL		135,811	135,811	133,329	133,551	0	2,260	0	2,260	0	135,811	0	0	0	3,192	08/25/2043.	1FM
12649X AQ 2	CSMC 2015-3 A9 CMO 3.500		09/25/2018.	PAID ON PRINCIPAL		169,657	169,657	172,201	172,507	(0)	(2,851)	0	(2,851)	0	169,657	0	0	0	4,015	03/25/2045.	1FM
12594X AA 2	CSMC 2017-HL1 A1 3.500		09/25/2018.	PAID ON PRINCIPAL		251,552	251,552	256,544	256,384	0	(4,832)	0	(4,832)	0	251,552	0	0	0	5,842	06/25/2047.	1FM
12594X AC 8	CSMC 2017-HL1 A3 3.500		09/25/2018.	PAID ON PRINCIPAL		223,603	223,603	228,738	228,378	0	(4,775)	0	(4,775)	0	223,603	0	0	0	5,193	06/25/2047.	1FM
12637L AD 1	CSMLT 2015-2 A6 CMO 3.500		09/25/2018.	PAID ON PRINCIPAL		150,125	150,125	152,283	151,442	0	(1,317)	0	(1,317)	0	150,125	0	0	0	3,512	08/25/2045.	1FM
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000		07/25/2018.	VARIOUS		4,249,189	4,987,344	3,529,294	2,767,241	0	(176,052)	0	(176,052)	0	2,591,189	0	1,658,001	1,658,001	195,061	06/25/2036.	1FM
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500		07/25/2018.	VARIOUS		2,987,894	3,028,813	2,490,441	2,034,947	0	(23,104)	0	(23,104)	0	2,011,843	0	976,050	976,050	108,671	04/25/2036.	1FM
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500		07/25/2018.	WRITTEN OFF		0	5	4	4	0	(0)	0	(0)	0	3	0	(3)	(3)	0	04/25/2036.	1FM
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000		09/25/2018.	PAID ON PRINCIPAL		11,645	11,645	9,249	8,518	893	2,234	0	3,127	0	11,645	0	0	0	422	06/25/2018.	1FM
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000		08/25/2018.	WRITTEN OFF		0	373	296	272	29	17	21	25	0	297	0	(297)	(297)	12	06/25/2018.	1FM
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000		09/25/2018.	RECOVERY OF PAR WRITE-OFF.		0	(11,756)	(9,337)	(8,600)	(901)	508	0	(393)	0	(8,993)	0	8,993	8,993	0	06/25/2018.	1FM
12669E HN 9	CWHL 2003-27 A1 CMO 4.612		09/25/2018.	PAID ON PRINCIPAL		248,638	248,638	237,673	214,955	0	33,683	0	33,683	0	248,638	0	0	0	7,706	06/25/2033.	1FM
12669G 5U 1	CWHL 2005-17 1A8 CMO 5.500		09/25/2018.	PAID ON PRINCIPAL		73,014	73,014	64,001	55,761	0	17,252	0	17,252	0	73,014	0	0	0	2,402	09/25/2035.	1FM
126694 PG 7	CWHL 2005-28 A2 CMO 5.500		08/25/2018.	PAID ON PRINCIPAL		7,738	7,738	7,693	4,214	0	3,524	0	3,524	0	7,738	0	0	0	273	12/25/2035.	1FM
126694 PG 7	CWHL 2005-28 A2 CMO 5.500		09/25/2018.	WRITTEN OFF		0	5,314	5,283	2,894	0	(256)	0	(256)	0	2,637	0	(2,637)	(2,637)	197	12/25/2035.	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000		09/25/2018.	PAID ON PRINCIPAL		18,076	18,076	16,178	10,347	0	7,729	0	7,729	0	18,076	0	0	0	721	12/25/2036.	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000		09/25/2018.	WRITTEN OFF		0	55	49	31	0	(3)	0	(3)	0	29	0	(29)	(29)	2	12/25/2036.	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000		08/25/2018.	RECOVERY OF PAR WRITE-OFF.		0	(261)	(233)	(149)	0	10	0	10	0	(140)	0	140	140	0	12/25/2036.	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)
126694 W9 5	CWHL 2006-9 A8 CMO 6.000	..	08/25/2018.	PAID ON PRINCIPAL		2,021	2,021	1,742	1,276	0	744	0	744	0	2,021	0	0	0	76	05/25/2036.	1FM
126694 W9 5	CWHL 2006-9 A8 CMO 6.000	..	09/25/2018.	WRITTEN OFF		0	46,635	40,201	29,458	0	(795)	0	(795)	0	28,663	0	(28,663)	(28,663)	2,001	05/25/2036.	1FM
126671 PV 2	CWL 2002-S1 A5 6.460	..	09/25/2018.	PAID ON PRINCIPAL		52	52	54	52	0	0	0	0	0	52	0	0	0	3	05/25/2032.	1FM
126673 TD 4	CWL 2004-S1 A3 5.115	..	09/25/2018.	PAID ON PRINCIPAL		69,532	69,532	63,274	67,716	0	1,815	0	1,815	0	69,532	0	0	0	2,458	02/25/2035.	1FM
29977K AA 1	EVER 2013-2 A CMO 3.000	..	09/25/2018.	PAID ON PRINCIPAL		137,959	137,959	136,836	136,917	0	1,042	0	1,042	0	137,959	0	0	0	2,744	06/25/2043.	1FM
32029A AE 7	FFML 2006-FF18 A2D 2.425	..	09/25/2018.	PAID ON PRINCIPAL		161,880	161,880	73,596	52,907	0	108,973	0	108,973	0	161,880	0	0	0	2,190	12/25/2037.	1FM
33767C AP 2	FKMT 2015-1 A9 CMO 3.000	..	09/25/2018.	PAID ON PRINCIPAL		201,629	201,629	204,276	203,142	0	(1,513)	0	(1,513)	0	201,629	0	0	0	3,818	03/25/2045.	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750	..	09/25/2018.	PAID ON PRINCIPAL		6,347	6,347	4,578	1,062	0	5,285	0	5,285	0	6,347	0	0	0	246	04/25/2036.	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750	..	09/25/2018.	WRITTEN OFF		0	707	510	118	0	(0)	0	(0)	0	118	0	(118)	(118)	27	04/25/2036.	1FM
36186M AC 5	GMACM 2007-HE3 2A1 7.000	..	07/25/2018.	VARIOUS		3,820,450	3,758,994	3,223,375	2,051,399	0	(73,969)	0	(73,969)	0	1,977,430	0	1,843,020	1,843,020	149,763	09/25/2037.	1FM
36228F YS 9	GSAMP 2003-SEA2 A1 (AM 4.421	..	09/25/2018.	PAID ON PRINCIPAL		77,645	77,645	67,163	68,938	0	8,707	0	8,707	0	77,645	0	0	0	2,340	07/25/2033.	1FM
36242D HQ 9	GSAMP 2004-AHL M1 3.190	..	09/25/2018.	PAID ON PRINCIPAL		164,244	164,244	124,928	139,110	0	25,134	0	25,134	0	164,244	0	0	0	3,149	08/25/2034.	1FM
36242D JW 4	GSMPS 2004-4 2A1 CMO 3.892	..	08/25/2018.	VARIOUS		1,705,337	1,729,132	1,672,935	1,709,832	0	16,508	0	16,508	0	1,726,341	0	(21,003)	(21,003)	43,631	06/25/2034.	4FM
362341 LS 6	GSMPS 2005-RP3 2A1 CMO 3.805	..	08/25/2018.	VARIOUS		5,049,654	5,121,458	4,839,778	4,688,281	0	5,197	0	5,197	0	4,693,477	0	356,177	356,177	125,094	09/25/2035.	1FM
466247 LU 5	JPMMT 2005-A1 4A1 CMO 4.417	..	09/25/2018.	PAID ON PRINCIPAL		80,690	80,690	80,959	80,845	0	(155)	0	(155)	0	80,690	0	0	0	2,294	02/25/2035.	1FM
466247 YK 3	JPMMT 2005-A8 1A3 CMO 3.772	..	09/25/2018.	PAID ON PRINCIPAL		96,639	96,639	89,286	80,483	0	16,156	0	16,156	0	96,639	0	0	0	2,339	11/25/2035.	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 3.950	..	09/25/2018.	PAID ON PRINCIPAL		31,656	31,656	22,501	19,409	0	12,247	0	12,247	0	31,656	0	0	0	766	08/25/2036.	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 3.950	..	09/25/2018.	RECOVERY OF PAR WRITE-OFF.		0	(20)	(14)	(12)	0	1	0	1	0	(11)	0	11	11	0	08/25/2036.	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 3.819	..	09/25/2018.	PAID ON PRINCIPAL		54,953	54,953	46,393	30,045	0	24,908	0	24,908	0	54,953	0	0	0	1,336	01/25/2037.	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 3.687	..	07/25/2018.	RECOVERY OF PAR WRITE-OFF.		0	(175)	(148)	(96)	0	15	0	15	0	(81)	0	81	81	0	01/25/2037.	1FM
46628Y AA 8	JPMMT 2006-S2 1A1 CMO 5.500	..	07/25/2018.	VARIOUS		5,894,918	6,674,030	5,932,790	5,201,379	0	(114,922)	0	(114,922)	0	5,086,456	0	808,462	808,462	239,551	07/25/2036.	1FM
46628Y AA 8	JPMMT 2006-S2 1A1 CMO 5.500	..	07/25/2018.	WRITTEN OFF		0	1	1	0	0	(0)	0	(0)	0	0	0	(0)	(0)	0	07/25/2036.	1FM
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 3.713	..	09/25/2018.	PAID ON PRINCIPAL		77,506	77,506	75,653	55,449	0	22,057	0	22,057	0	77,506	0	0	0	1,892	04/25/2037.	1FM
46639G AL 0	JPMMT 2013-1 1A2 CMO 3.000	..	09/25/2018.	PAID ON PRINCIPAL		89,781	89,781	87,957	87,645	0	2,136	0	2,136	0	89,781	0	0	0	1,915	03/25/2043.	1FM
46640B AC 8	JPMMT 2013-2 A2 CMO 3.500	..	09/25/2018.	PAID ON PRINCIPAL		773,377	773,377	767,894	767,983	0	5,394	0	5,394	0	773,377	0	0	0	12,161	05/25/2043.	1FM
46644V BK 1	JPMMT 2015-4 2A3 3.000	..	09/25/2018.	PAID ON PRINCIPAL		158,534	158,534	158,212	158,212	0	321	0	321	0	158,534	0	0	0	2,992	06/25/2045.	1FM
46646B AC 2	JPMMT 2016-1 A3 3.500	..	09/25/2018.	PAID ON PRINCIPAL		166,372	166,372	170,583	170,637	0	(4,265)	0	(4,265)	0	166,372	0	0	0	3,872	05/25/2046.	1FM
46646B AE 8	JPMMT 2016-1 A5 3.500	..	09/25/2018.	PAID ON PRINCIPAL		162,105	162,105	166,715	166,150	0	(4,045)	0	(4,045)	0	162,105	0	0	0	3,773	05/25/2046.	1FM
46648C AB 0	JPMMT 2017-1 A2 CMO 3.500	..	09/25/2018.	PAID ON PRINCIPAL		232,498	232,498	234,024	233,975	0	(1,476)	0	(1,476)	0	232,498	0	0	0	5,531	01/25/2047.	1FE
46648H AC 7	JPMMT 2017-2 A3 3.500	..	09/25/2018.	PAID ON PRINCIPAL		78,373	78,373	79,726	79,730	0	(1,357)	0	(1,357)	0	78,373	0	0	0	1,807	05/25/2047.	1FM
46648H AE 3	JPMMT 2017-2 A5 3.500	..	09/25/2018.	PAID ON PRINCIPAL		104,229	104,229	106,770	106,704	0	(2,475)	0	(2,475)	0	104,229	0	0	0	2,403	05/25/2047.	1FM
46647S AE 0	JPMMT 2017-3 1A3 3.500	..	09/25/2018.	PAID ON PRINCIPAL		299,502	299,502	305,749	305,967	0	(6,466)	0	(6,466)	0	299,502	0	0	0	7,036	08/25/2047.	1FM
46649H AC 6	JPMMT 2017-6 A3 3.500	..	09/25/2018.	PAID ON PRINCIPAL		513,251	513,251	520,269	520,259	0	(7,007)	0	(7,007)	0	513,251	0	0	0	12,226	12/25/2048.	1FE
46649T AE 6	JPMMT 2018-3 A5 (144A) 3.500	..	09/25/2018.	PAID ON PRINCIPAL		289,050	289,050	288,147	288,147	0	903	0	903	0	289,050	0	0	0	4,270	09/25/2048.	1FE
55265K Y2 9	MASTR 2003-11 3A2 CMO 4.500	..	09/25/2018.	PAID ON PRINCIPAL		5,036	5,036	4,951	5,015	0	21	0	21	0	5,036	0	0	0	146	12/25/2018.	1FM
585498 AA 6	MELLO 2018-MTG1 A1 (14 3.500	..	09/25/2018.	PAID ON PRINCIPAL		113,516	113,516	112,097	112,097	0	1,419	0	1,419	0	113,516	0	0	0	1,371	05/25/2048.	1FE
585498 AC 2	MELLO 2018-MTG1 A3 (14 3.500	..	09/25/2018.	PAID ON PRINCIPAL		454,063	454,063	452,147	452,147	0	1,916	0	1,916	0	454,063	0	0	0	5,484	05/25/2048.	1FE
61758M AA 5	MSRR 2009-R2 1A1A CMO 6.000	..	09/26/2018.	PAID ON PRINCIPAL		143,566	143,566	144,553	114,221	0	29,345	0	29,345	0	143,566	0	0	0	5,476	04/26/2036.	1FM
67389M AJ 0	OAKS 2015-1 A9 CMO 3.000	..	09/25/2018.	PAID ON PRINCIPAL		50,016	50,016	50,876	50,680	0	(664)	0	(664)	0	50,016	0	0	0	932	04/25/2046.	1FM
67400A AC 6	OAKS 2015-2 A3 3.500	..	09/25/2018.	PAID ON PRINCIPAL		129,590	129,590	129,853	129,896	0	(306)	0	(306)	0	129,590	0	0	0	2,942	10/25/2045.	1FM
67400A AH 5	OAKS 2015-2 A8 3.500	..	09/25/2018.	PAID ON PRINCIPAL		172,787	172,787	175,378	175,055	0	(2,269)	0	(2,269)	0	172,787	0	0	0	3,923	10/25/2045.	1FM
69121P DE 0	OWNIT 2006-2 A2B 5.632	..	09/25/2018.	PAID ON PRINCIPAL		173,182	173,182	146,230	72,876	0	100,306	0	100,306	0	173,182	0	0	0	4,390	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)
69337V AA 8	PHHMC 2007-6 A1 CMO 5.862	..	09/18/2018.	PAID ON PRINCIPAL		208,222	208,222	216,681	67,860	0	140,361	0	140,361	0	208,222	0	0	0	8,697	12/18/2037.	1FM
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000	..	09/25/2018.	PAID ON PRINCIPAL		22,831	22,831	22,767	22,755	0	76	0	76	0	22,831	0	0	0	804	10/25/2020.	1FM
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250	..	09/25/2018.	PAID ON PRINCIPAL		73,835	73,835	73,910	73,582	0	253	0	253	0	73,835	0	0	0	2,710	10/25/2020.	1FM
76110W MB 9	RASC 2001-KS3 AI5 6.980	..	08/25/2018.	VARIOUS		491,786	479,289	424,899	412,796	0	(1,804)	0	(1,804)	0	410,992	0	80,794	80,794	22,906	09/25/2031.	1FM
76110W UX 2	RASC 2003-KS10 AI6 4.540	..	09/25/2018.	PAID ON PRINCIPAL		5,011	5,011	5,010	4,995	0	15	0	15	0	5,011	0	0	0	151	12/25/2033.	1FM
75406V AC 7	RASC 2006-KS5 A3 2.375	..	09/25/2018.	PAID ON PRINCIPAL		334,985	334,985	234,490	304,374	0	30,612	0	30,612	0	334,985	0	0	0	4,353	07/25/2036.	1FM
45660N PZ 2	RAST 2003-A5 A1 CMO 5.500	..	09/25/2018.	PAID ON PRINCIPAL		65,672	65,672	62,361	59,983	0	5,689	0	5,689	0	65,672	0	0	0	2,441	06/25/2033.	1FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000	..	08/25/2018.	PAID ON PRINCIPAL		21,742	21,742	19,383	17,670	0	4,072	0	4,072	0	21,742	0	0	0	851	07/25/2036.	1FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000	..	09/25/2018.	WRITTEN OFF		0	10,703	9,542	8,699	0	(127)	0	(127)	0	8,571	0	(8,571)	(8,571)	421	07/25/2036.	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000	..	09/25/2018.	PAID ON PRINCIPAL		50,693	50,693	48,080	38,729	0	11,965	0	11,965	0	50,693	0	0	0	1,934	01/25/2037.	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000	..	08/25/2018.	WRITTEN OFF		0	30,699	29,116	23,453	0	(1)	0	(1)	0	23,452	0	(23,452)	(23,452)	1,126	01/25/2037.	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000	..	09/25/2018.	RECOVERY OF PAR WRITE-OFF.		0	(2,492)	(2,363)	(1,904)	0	3	0	3	0	(1,901)	0	1,901	1,901	0	01/25/2037.	1FM
82281E AK 3	SCOT 2016-1 1A10 3.500	..	09/25/2018.	PAID ON PRINCIPAL		92,457	92,457	94,191	94,088	0	(1,631)	0	(1,631)	0	92,457	0	0	0	2,136	11/25/2046.	1FM
82280R AA 7	SCOT 2017-1 A1 3.500	..	09/25/2018.	PAID ON PRINCIPAL		402,845	402,845	402,720	402,691	0	155	0	155	0	402,845	0	0	0	9,481	04/25/2047.	1FM
82280R AD 1	SCOT 2017-1 A4 3.500	..	09/25/2018.	PAID ON PRINCIPAL		293,350	293,350	297,338	296,993	0	(3,643)	0	(3,643)	0	293,350	0	0	0	6,904	04/25/2047.	1FM
82281F AA 2	SCOT 2017-2 A1 3.500	..	09/25/2018.	PAID ON PRINCIPAL		90,862	90,862	92,736	92,663	0	(1,801)	0	(1,801)	0	90,862	0	0	0	2,001	10/25/2047.	1FM
81745F AA 4	SEMT 2012-3 A1 CMO 3.500	..	09/25/2018.	PAID ON PRINCIPAL		81,091	81,091	83,372	82,888	0	(1,797)	0	(1,797)	0	81,091	0	0	0	1,923	07/25/2042.	1FM
81744V AA 0	SEMT 2012-4 A1 CMO 3.500	..	09/25/2018.	PAID ON PRINCIPAL		40,242	40,242	42,022	41,715	0	(1,473)	0	(1,473)	0	40,242	0	0	0	942	09/25/2042.	1FM
81745A AB 3	SEMT 2013-5 A2 CMO (14 3.000	..	09/25/2018.	PAID ON PRINCIPAL		142,329	142,329	140,949	140,852	0	1,477	0	1,477	0	142,329	0	0	0	2,940	05/25/2043.	1FM
81745B AB 1	SEMT 2013-6 A2 CMO 3.000	..	09/25/2018.	PAID ON PRINCIPAL		196,245	196,245	199,450	199,087	0	(2,842)	0	(2,842)	0	196,245	0	0	0	3,856	05/25/2043.	1FM
81745C AB 9	SEMT 2013-7 A2 CMO 3.000	..	09/25/2018.	PAID ON PRINCIPAL		202,472	202,472	197,951	197,803	0	4,668	0	4,668	0	202,472	0	0	0	3,990	06/25/2043.	1FM
81745N AR 0	SEMT 2014-1 2A5 CMO (1 4.000	..	09/25/2018.	PAID ON PRINCIPAL		421,640	421,640	427,108	424,808	0	(3,168)	0	(3,168)	0	421,640	0	0	0	11,721	04/25/2044.	1FM
81745L AF 0	SEMT 2014-4 A6 CMO 3.500	..	09/25/2018.	PAID ON PRINCIPAL		91,306	91,306	91,920	91,935	0	(629)	0	(629)	0	91,306	0	0	0	2,074	11/25/2044.	1FM
81746L AA 0	SEMT 2015-3 A1 CMO 3.500	..	09/25/2018.	PAID ON PRINCIPAL		34,240	34,240	34,390	34,388	0	(147)	0	(147)	0	34,240	0	0	0	807	07/25/2045.	1FM
81746L AE 2	SEMT 2015-3 A5 CMO 3.000	..	09/25/2018.	PAID ON PRINCIPAL		45,654	45,654	45,839	45,794	0	(140)	0	(140)	0	45,654	0	0	0	922	07/25/2045.	1FM
81746M AA 8	SEMT 2015-4 A1 3.000	..	09/25/2018.	PAID ON PRINCIPAL		84,412	84,412	85,560	85,462	0	(1,050)	0	(1,050)	0	84,412	0	0	0	1,631	11/25/2030.	1FM
81746N AK 4	SEMT 2016-3 A10 3.500	..	09/25/2018.	PAID ON PRINCIPAL		183,122	183,122	188,959	188,432	0	(5,310)	0	(5,310)	0	183,122	0	0	0	4,182	11/25/2046.	1FM
81746T AD 7	SEMT 2017-1 A4 3.500	..	09/25/2018.	PAID ON PRINCIPAL		35,497	35,497	36,207	36,141	0	(644)	0	(644)	0	35,497	0	0	0	858	02/25/2047.	1FM
81746K AA 2	SEMT 2017-2 A1 CMO 3.500	..	09/25/2018.	PAID ON PRINCIPAL		175,322	175,322	176,774	176,675	0	(1,353)	0	(1,353)	0	175,322	0	0	0	4,072	02/25/2047.	1FM
81746X AA 4	SEMT 2017-3 A1 3.500	..	09/25/2018.	PAID ON PRINCIPAL		260,991	260,991	259,319	259,321	0	1,670	0	1,670	0	260,991	0	0	0	6,078	04/25/2047.	1FM
81746X AD 8	SEMT 2017-3 A4 3.500	..	09/25/2018.	PAID ON PRINCIPAL		212,660	212,660	215,750	215,559	0	(2,899)	0	(2,899)	0	212,660	0	0	0	4,953	04/25/2047.	1FM
81745X AA 5	SEMT 2017-4 A1 (144A) 3.500	..	09/25/2018.	PAID ON PRINCIPAL		165,377	165,377	169,124	169,010	0	(3,633)	0	(3,633)	0	165,377	0	0	0	3,900	07/25/2047.	1FM
81745X AD 9	SEMT 2017-4 A4 (144A) 3.500	..	09/25/2018.	PAID ON PRINCIPAL		88,201	88,201	90,626	90,421	0	(2,220)	0	(2,220)	0	88,201	0	0	0	2,080	07/25/2047.	1FM
81746F AA 3	SEMT 2017-6 A1 (144A) 3.500	..	09/25/2018.	PAID ON PRINCIPAL		100,429	100,429	102,501	102,496	0	(2,066)	0	(2,066)	0	100,429	0	0	0	2,349	09/25/2047.	1FM
81746V AA 8	SEMT 2018-3 A1 (144A) 3.500	..	09/25/2018.	PAID ON PRINCIPAL		463,489	463,489	457,912	457,912	0	5,576	0	5,576	0	463,489	0	0	0	8,345	03/25/2048.	1FE
81746V AD 2	SEMT 2018-3 A4 (144A) 3.500	..	09/25/2018.	PAID ON PRINCIPAL		247,194	247,194	246,808	246,808	0	386	0	386	0	247,194	0	0	0	4,451	03/25/2048.	1FE
81747G AD 4	SEMT 2018-5 A4 (144A) 3.500	..	09/25/2018.	PAID ON PRINCIPAL		403,027	403,027	398,556	398,556	0	4,471	0	4,471	0	403,027	0	0	0	4,906	05/25/2048.	1FE
78471K AE 1	SFPMT 2016-1A 1A4 3.000	..	09/25/2018.	PAID ON PRINCIPAL		92,478	92,478	88,216	88,333	0	4,146	0	4,146	0	92,478	0	0	0	1,983	11/25/2046.	1FM
939336 UE 1	WAMMS 2003-MS5 1A1 CMO 5.000	..	03/25/2018.	MATURED		0	0	0	0	0	0	0	0	0	0	0	0	0	53	03/25/2018.	1FM
929227 ZC 3	WAMU 2002-AR18 A CMO 3.640	..	09/25/2018.	PAID ON PRINCIPAL		2,254	2,254	2,049	2,076	0	178	0	178	0	2,254	0	0	0	51	01/25/2033.	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 3.447	..	09/25/2018.	PAID ON PRINCIPAL		921	921	831	842	0	79	0	79	0	921	0	0	0	21	03/25/2033.	1FM
92922F HL 5	WAMU 2003-S12 1A1 CMO 4.500	..	09/25/2018.	PAID ON PRINCIPAL		29,012	29,012	28,314	28,864	0	149	0	149	0	29,012	0	0	0	894	11/25/2018.	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)
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750	..	07/25/2018.	MATURED		2,673	2,673	2,681	2,665	0	8	0	8	0	2,673	0	0	0	72	07/25/2018.	1FM
92922F BK 3	WAMU 2003-S7 A1 CMO 4.500	..	07/25/2018.	PAID ON PRINCIPAL		526	526	516	524	0	2	0	2	0	526	0	0	0	14	08/25/2018.	1FM
92922F DE 5	WAMU 2003-S8 A2 CMO 5.000	..	09/25/2018.	VARIOUS		2,217	2,217	2,231	2,210	0	7	0	7	0	2,217	0	0	0	67	09/25/2018.	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 3.483	..	09/25/2018.	PAID ON PRINCIPAL		17,130	17,130	10,556	6,745	0	10,385	0	10,385	0	17,130	0	0	0	394	10/25/2036.	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 3.483	..	09/25/2018.	WRITTEN OFF		0	913	563	359	0	(3)	0	(3)	0	357	0	(357)	(357)	23	10/25/2036.	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 3.402	..	07/25/2018.	RECOVERY OF PAR WRITE-OFF.		0	(301)	(186)	(119)	0	1	0	1	0	(118)	0	118	118	0	10/25/2036.	1FM
94984A AS 9	WFMBS 2006-6 1A17 CMO 5.750	..	09/25/2018.	PAID ON PRINCIPAL		370,530	370,530	349,068	302,399	0	68,131	0	68,131	0	370,530	0	0	0	14,725	05/25/2036.	1FM
94984A AS 9	WFMBS 2006-6 1A17 CMO 5.750	..	09/25/2018.	WRITTEN OFF		0	13,617	12,828	11,113	0	(375)	0	(375)	0	10,738	0	(10,738)	(10,738)	575	05/25/2036.	1FM
94980S AD 7	WFMBS 2006-9 1A4 CMO 6.000	..	09/25/2018.	PAID ON PRINCIPAL		556,761	556,761	531,326	469,853	(0)	86,908	0	86,908	0	556,761	0	0	0	22,110	08/25/2036.	1FM
94980S AD 7	WFMBS 2006-9 1A4 CMO 6.000	..	09/25/2018.	WRITTEN OFF		0	69,541	66,364	58,686	0	(593)	0	(593)	0	58,093	0	(58,093)	(58,093)	2,544	08/25/2036.	1FM
94985R AR 3	WFMBS 2007-4 A16 CMO 5.500	..	09/25/2018.	PAID ON PRINCIPAL		24,157	24,157	22,232	19,554	0	4,603	0	4,603	0	24,157	0	0	0	923	04/25/2037.	1FM
94985R AR 3	WFMBS 2007-4 A16 CMO 5.500	..	09/25/2018.	WRITTEN OFF		0	1,025	943	830	0	(6)	0	(6)	0	824	0	(824)	(824)	41	04/25/2037.	1FM
97652R AD 9	WIN 2014-3 A4 CMO 3.500	..	09/20/2018.	PAID ON PRINCIPAL		67,093	67,093	67,397	67,454	0	(361)	0	(361)	0	67,093	0	0	0	1,452	11/20/2044.	1FM
97653B AC 5	WIN 2015-A A3 CMO 3.500	..	09/20/2018.	PAID ON PRINCIPAL		70,250	70,250	71,337	71,440	0	(1,190)	0	(1,190)	0	70,250	0	0	0	1,656	06/20/2045.	1FM
92977Y BQ 3	WMLT 2005-B 3A1 CMO 4.472	..	09/20/2018.	PAID ON PRINCIPAL		226,938	226,938	178,146	91,711	(0)	135,227	0	135,227	0	226,938	0	0	0	6,195	10/20/2035.	1FM
04624U AA 9	ACM 2016-1 A1 1.362	..	09/15/2018.	PAID ON PRINCIPAL		781,292	781,292	777,374	778,866	0	2,426	0	2,426	0	781,292	0	0	0	6,894	05/15/2049.	1FM
29429C AA 3	CGCMT 2016-P3 A1 1.700	..	09/15/2018.	PAID ON PRINCIPAL		706,406	706,406	706,405	706,200	0	206	0	206	0	706,406	0	0	0	8,036	04/15/2049.	1FM
12625K AD 7	COMM 2013-CR8 A4 3.334	..	09/10/2018.	PAID ON PRINCIPAL		3,601,807	3,601,807	3,641,896	3,623,606	0	(21,799)	0	(21,799)	0	3,601,807	0	0	0	123,031	06/10/2046.	1FM
21870L AA 4	CORE 2015-CALW A 3.040	..	08/10/2018.	PAID ON PRINCIPAL		513,287	513,287	521,227	521,179	0	(7,892)	0	(7,892)	0	513,287	0	0	0	10,701	02/10/2034.	1FE
12593V AA 7	CSMC 2015-GLPA A (144A 3.881	..	09/15/2018.	PAID ON PRINCIPAL		526,344	526,344	554,224	552,013	0	(25,669)	0	(25,669)	0	526,344	0	0	0	15,793	11/15/2037.	1FM
23305X AA 9	DBUBS 2011-LC2A A1 (14 3.527	..	09/10/2018.	PAID ON PRINCIPAL		49,620	49,620	50,114	49,753	0	(132)	0	(132)	0	49,620	0	0	0	1,163	07/10/2044.	1FM
46639N AN 1	JPMBB 2013-C12 A3 3.271	..	08/15/2018.	PAID ON PRINCIPAL		4,422,000	4,422,000	4,519,249	4,448,776	0	(26,776)	0	(26,776)	0	4,422,000	0	0	0	96,453	07/15/2045.	1FM
46640U AC 6	JPMBB 2013-C17 A3 3.927	..	09/15/2018.	PAID ON PRINCIPAL		745,918	745,918	798,074	793,885	0	(47,967)	0	(47,967)	0	745,918	0	0	0	21,625	01/15/2047.	1FM
46635G AE 0	JPMCC 2010-C2 A3 (144A 4.069	..	09/15/2018.	PAID ON PRINCIPAL		83,007	83,007	80,517	82,101	0	905	0	905	0	83,007	0	0	0	2,320	11/15/2043.	1FM
46590K AA 2	JPMCC 2015-JP1 A1 1.949	..	09/15/2018.	PAID ON PRINCIPAL		485,084	485,084	486,789	485,932	0	(848)	0	(848)	0	485,084	0	0	0	6,278	01/15/2049.	1FM
61760R BA 9	MSC 2011-C3 A3 4.054	..	09/15/2018.	PAID ON PRINCIPAL		439,681	439,681	444,063	440,072	0	(392)	0	(392)	0	439,681	0	0	0	11,039	07/15/2049.	1FM
94988H AC 5	WFCM 2012-LC5 A3 2.918	..	09/15/2018.	PAID ON PRINCIPAL		9,630	9,630	9,839	9,731	0	(101)	0	(101)	0	9,630	0	0	0	187	10/15/2045.	1FM
95000G AW 4	WFCM 2016-BNK1 A1 1.321	..	09/15/2018.	PAID ON PRINCIPAL		103,248	103,248	103,248	103,232	0	16	0	16	0	103,248	0	0	0	915	08/15/2049.	1FM
02006Y AC 9	ALLYA 2015-1 A3 1.390	..	07/15/2018.	PAID ON PRINCIPAL		259,837	259,837	259,990	259,893	0	(56)	0	(56)	0	259,837	0	0	0	2,107	09/16/2019.	1FE
046036 A# 6	AMHPT 1997-1 B2 8.900	..	07/16/2018.	REDEEMED		4,497,292	4,497,292	4,570,580	4,497,662	0	478	0	478	0	4,498,140	0	(848)	(848)	233,484	06/15/2028.	2FE
19626N AA 1	CSH 2016-2A A 3.408	..	09/17/2018.	PAID ON PRINCIPAL		6,265	6,265	6,265	6,274	0	(9)	0	(9)	0	6,265	0	0	0	132	12/17/2033.	1FE
36254A AB 0	GMCAR 2017-1A A2A (144 1.510	..	09/16/2018.	PAID ON PRINCIPAL		1,232,107	1,232,107	1,231,626	1,231,766	0	341	0	341	0	1,232,107	0	0	0	12,391	03/16/2020.	1FE
393505 F5 6	GT 1998-4 A6 6.530	..	09/01/2018.	PAID ON PRINCIPAL		48,519	48,519	50,005	48,519	0	0	0	0	0	48,519	0	0	0	2,141	04/01/2030.	2FE
525170 BD 7	LMH 1998-1 2A1 6.545	..	09/15/2018.	PAID ON PRINCIPAL		165,232	165,232	158,161	139,036	(0)	26,195	0	26,195	0	165,232	0	0	0	7,168	07/15/2028.	5FE
525170 BD 7	LMH 1998-1 2A1 6.545	..	09/15/2018.	WRITTEN OFF		0	517	495	435	0	(174)	0	(174)	0	261	0	(261)	(261)	22	07/15/2028.	5FE
674135 CP 1	OAK 1997-C B1 7.450	..	09/15/2018.	WRITTEN OFF		0	105,334	59,514	87,600	0	774	0	774	0	88,374	0	(88,374)	(88,374)	18,446	11/15/2027.	6*
98160Q AD 4	WOART 2014-B A3 1.140	..	08/15/2018.	PAID ON PRINCIPAL		608,971	608,971	609,226	609,038	0	(67)	0	(67)	0	608,971	0	0	0	4,149	01/15/2020.	1FE
3899999. Total - Bonds - Industrial and Miscellaneous						222,424,910	223,254,338	223,760,060	215,302,378	262,961	241,167	21,197	482,931	0	215,785,311	0	5,744,560	5,744,560	10,038,455	XXX	XXX
8399997. Total - Bonds - Part 4						469,638,337	462,977,437	476,751,534	462,182,028	(2,442,229)	(562,705)	47,856	(3,052,789)	0	459,129,239	0	9,614,059	9,614,059	18,628,824	XXX	XXX
8399999. Total - Bonds						469,638,337	462,977,437	476,751,534	462,182,028	(2,442,229)	(562,705)	47,856	(3,052,789)	0	459,129,239	0	9,614,059	9,614,059	18,628,824	XXX	XXX
9999999. Total - Bonds, Preferred and Common Stocks						469,638,337	XXX	476,751,534	462,182,028	(2,442,229)	(562,705)	47,856	(3,052,789)	0	459,129,239	0	9,614,059	9,614,059	18,628,824	XXX	XXX

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

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

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

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

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

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets reported in aggregate on 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- BNP A TREASURY		1	13,944,725	13,944,725	10/01/2018
	REPO- CITI A TREASURY		1	13,944,725	13,944,725	10/01/2018
	REPO- HSBC A TREASURY		1	13,944,725	13,944,725	10/01/2018
	REPO- NATWEST A TREASURY		1	102,285	102,285	10/01/2018
0199999.	U.S. Government - Issuer Obligations			41,936,460	41,936,460	XXX
0599999.	Total - U.S. Government			41,936,460	41,936,460	XXX
6199999.	Total - Issuer Obligations			41,936,460	41,936,460	XXX
6699999.	Subtotal - Bonds			41,936,460	41,936,460	XXX
9999999.	Totals			41,936,460	41,936,460	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....(4,627,937) Book/Adjusted Carrying Value $.....(4,627,937)
2. Average balance for the year: Fair Value $.....43,005,990 Book/Adjusted Carrying Value $.....43,005,990
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....41,936,460 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	0	2,017	0	XXX
Bank of America, N.A. - NC	Charlotte,NC		0.000	0	0	7,040,581	5,270,904	7,755,605	XXX
Bank of America, N.A. - TX	Dallas,TX		0.000	0	0	(11,131,097)	(11,715,105)	(13,150,691)	XXX
Bank of America, N.A.	Charlotte,NC		0.000	0	0	3,828,079	2,937,205	5,297,021	XXX
Bank of America, N.A.	Hartford,CT		0.000	0	0	(6,169,304)	(2,371,559)	(5,563,897)	XXX
Bank of New York	New York,NY		0.000	0	0	896,247	3,610,739	970,433	XXX
Citibank, N.A. - NY	New York,NY		0.000	0	0	8,749,160	2,978,421	8,926,751	XXX
Citibank, N.A.	New Castle,DE		0.000	0	0	(722,356,377)	(758,399,875)	(727,049,839)	XXX
Citibank, N.A.	New York,NY		0.000	0	0	8,627	6,247	8,740	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	2,615,025	1,845,088	17,164,219	XXX
JP Morgan Chase Bank, N.A.	New York,NY		0.000	0	0	31,318,794	14,690,114	(42,744,731)	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	(55)	(55)	(60)	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	255,661	201,753	229,436	XXX
US Bank Corp	Minneapolis,MN		0.000	0	0	3,648,247	2,647,136	1,510,517	XXX
US Bank Corp	St. Paul,MN		0.000	0	0	618	618	8,801	XXX
Wells Fargo Bank, N.A.	Jacksonville,FL		0.000	0	0	14,352,927	14,270,134	14,702,625	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	(666,912,867)	(723,996,219)	(731,905,070)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(666,912,867)	(723,996,219)	(731,905,070)	XXX
0599999. Total Cash		XXX	XXX	0	0	(666,912,867)	(723,996,219)	(731,905,070)	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 3 *

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 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: ..... $.....145,644

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