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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2018

OF THE CONDITION AND AFFAIRS OF

THE TRAVELERS INDEMNITY COMPANY

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

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

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

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

OFFICERS

	Name	Title
1.	# NICHOLAS SEMINARA	President (Effective April 2, 2018)
2.	JAY STEVEN BENET	Vice Chairman & Chief Financial Officer
3.	WILLIAM HERBERT HEYMAN	Vice Chairman & Chief Investment Officer
4.	AVROHOM YAAKOV KESS	Vice Chairman & Chief Legal Officer
5.	ANDY FRANCIS BESSETTE	Executive Vice President & Chief Administrative Officer
6.	BRUCE RICHARD JONES	Executive Vice President, Enterprise Risk Management & Chief Risk Officer
7.	MADELYN JOSEPH LANKTON	Executive Vice President & Chief Information Officer, Enterprise Operations and eBusiness

Name	Title
MARIA OLIVO	Executive Vice President, Strategic Development & Treasurer
KENNETH FRANKLIN SPENCE, III	Executive Vice President & General Counsel
DOUGLAS KEITH BELL	Senior Vice President, Accounting Policy
DOUGLAS KENNETH RUSSELL	Senior Vice President & Corporate Controller
SCOTT WILLIAM RYNDA	Senior Vice President, Corporate Tax
RENÉE HELOU DAVIS	Vice President & Chief Corporate Actuary
WENDY CONSTANCE SKJERVEN	Vice President, Corporate Secretary & Group General Counsel

DIRECTORS

JAY STEVEN BENET
WILLIAM HERBERT HEYMAN
NICHOLAS SEMINARA (Effective April 2, 2018)
KENNETH FRANKLIN SPENCE, III
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 (Effective April 2, 2018)	Secretary	Controller

Subscribed and sworn to before me this

24th day of April, 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	12,931,371,403	0	12,931,371,403	12,735,984,093
2. Stocks:				
2.1 Preferred stocks	21,264,699	0	21,264,699	25,441,367
2.2 Common stocks	3,249,319,903	1,281,710	3,248,038,193	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)	345,763,536	0	345,763,536	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 $.....0 encumbrances)	0	0	0	0
5. Cash ($.....(644,440,029)), cash equivalents ($.....0) and short-term investments ($.....938,350,494)	293,910,466	0	293,910,466	570,301,805
6. Contract loans (including $.....0 premium notes)	2,778,709	2,778,709	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	1,062,868,995	174,833,806	888,035,189	882,568,033
9. Receivables for securities	30,363,380	0	30,363,380	20,468,507
10. Securities lending reinvested collateral assets	45,875,534	0	45,875,534	46,564,397
11. Aggregate write-ins for invested assets	(905,826)	0	(905,826)	(912,823)
12. Subtotals, cash and invested assets (Lines 1 to 11)	17,982,610,799	178,894,225	17,803,716,574	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	108,189,738	0	108,189,738	113,326,750
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	544,719,750	38,894,851	505,824,899	322,450,979
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....27,810,723 earned but unbilled premiums)	1,217,637,278	6,163,122	1,211,474,156	1,128,376,458
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)	22,078,110	1,592,353	20,485,758	20,092,651
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,233,223,702	0	1,233,223,702	1,250,761,135
16.2 Funds held by or deposited with reinsured companies	1,578,807	0	1,578,807	1,483,522
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	34,271,020	0	34,271,020	78,530,632
18.2 Net deferred tax asset	308,270,662	24,524,328	283,746,334	265,790,531
19. Guaranty funds receivable or on deposit	732,711	0	732,711	984,546
20. Electronic data processing equipment and software	52,357,658	0	52,357,658	52,320,333
21. Furniture and equipment, including health care delivery assets ($.....0)	171,452,142	171,452,142	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	1,228,013,251	824,517,069	403,496,182	361,660,942
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	22,905,135,630	1,246,038,090	21,659,097,540	21,395,827,070
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	22,905,135,630	1,246,038,090	21,659,097,540	21,395,827,070

DETAILS OF WRITE-INS

1101. Deferred gain	(905,826)	0	(905,826)	(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)	(905,826)	0	(905,826)	(912,823)
2501. COLI supplemental benefits trust	137,113,809	0	137,113,809	137,911,858
2502. Suspense, undistributed payments	117,568,062	0	117,568,062	66,590,700
2503. Equities and deposits in pools and associations	53,351,901	0	53,351,901	52,271,858
2598. Summary of remaining write-ins for Line 25 from overflow page	919,979,480	824,517,069	95,462,411	104,886,527
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	1,228,013,251	824,517,069	403,496,182	361,660,942

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....600,450,290)	7,145,979,601	7,085,754,373
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,229,233,337	1,257,474,577
3.	Loss adjustment expenses	1,633,108,133	1,646,953,175
4.	Commissions payable, contingent commissions and other similar charges	89,508,919	164,370,223
5.	Other expenses (excluding taxes, licenses and fees)	75,567,257	141,579,656
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	74,109,465	78,803,043
7.1	Current federal and foreign income taxes (including $.....0 on realized capital gains (losses))	0	0
7.2	Net deferred tax liability	0	0
8.	Borrowed money $.....0 and interest thereon $.....0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....8,797,626,429 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)	2,488,015,818	2,417,498,323
10.	Advance premium	102,706,523	67,501,496
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	14,060,407	13,269,126
12.	Ceded reinsurance premiums payable (net of ceding commissions)	87,683,511	45,918,040
13.	Funds held by company under reinsurance treaties	110,725,960	104,143,998
14.	Amounts withheld or retained by company for account of others	1,129,834,954	1,119,699,423
15.	Remittances and items not allocated	221,900,475	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	235,381,789	8,299,420
20.	Derivatives	0	0
21.	Payable for securities	77,116,747	(75,284)
22.	Payable for securities lending	45,875,534	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	90,697,701	88,846,635
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	14,889,254,642	14,575,604,575
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	14,889,254,642	14,575,604,575
29.	Aggregate write-ins for special surplus funds	13,652,662	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)	2,511,244,615	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)	6,769,842,898	6,820,222,495
38.	Totals (Page 2, Line 28, Col. 3)	21,659,097,540	21,395,827,070
	DETAILS OF WRITE-INS		
2501.	Escheat liability	103,665,932	101,553,581
2502.	Retroactive reinsurance reserve assumed	279,875	280,381
2503.	Other statutory provisions	119,486	119,486
2598.	Summary of remaining write-ins for Line 25 from overflow page	(13,367,592)	(13,106,814)
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	90,697,701	88,846,635
2901.	Special surplus from retroactive reinsurance	13,652,662	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)	13,652,662	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 $.....503,253,879)	462,204,121	442,991,391	1,856,190,084
1.2 Assumed (written $.....5,956,274,644)	5,523,331,113	5,267,298,028	21,774,803,224
1.3 Ceded (written $.....5,066,148,593)	4,662,077,561	4,454,027,141	18,419,262,340
1.4 Net (written $.....1,393,379,930)	1,323,457,673	1,256,262,278	5,211,730,969
DEDUCTIONS:			
2. Losses incurred (current accident year $.....775,409,824):			
2.1 Direct	210,539,974	221,237,355	963,507,275
2.2 Assumed	3,268,042,087	2,966,193,664	13,073,466,812
2.3 Ceded	2,707,685,305	2,481,256,666	11,005,816,456
2.4 Net	770,896,756	706,174,353	3,031,157,632
3. Loss adjustment expenses incurred	127,048,459	134,331,680	593,344,700
4. Other underwriting expenses incurred	399,568,205	383,229,965	1,556,331,167
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	1,297,513,420	1,223,735,999	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)	25,944,253	32,526,279	30,897,470
INVESTMENT INCOME			
9. Net investment income earned	114,969,732	118,823,298	885,023,629
10. Net realized capital gains (losses) less capital gains tax of $.....(49,543)	(183,939)	1,450,706	(20,280,810)
11. Net investment gain (loss) (Lines 9 + 10)	114,785,794	120,274,004	864,742,820
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....476,172 amount charged off $.....2,880,377)	(2,404,205)	(2,258,358)	(9,294,734)
13. Finance and service charges not included in premiums	4,535,522	4,665,512	17,762,457
14. Aggregate write-ins for miscellaneous income	7,393,081	8,939,341	41,257,911
15. Total other income (Lines 12 through 14)	9,524,398	11,346,495	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)	150,254,445	164,146,778	945,365,924
17. Dividends to policyholders	2,737,643	2,234,771	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)	147,516,802	161,912,007	934,797,088
19. Federal and foreign income taxes incurred	44,250,612	(58,241,903)	(12,317,813)
20. Net income (Line 18 minus Line 19) (to Line 22)	103,266,190	220,153,910	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)	103,266,190	220,153,910	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 $.....1,274,900	91,755,648	75,019,666	(143,930,614)
25. Change in net unrealized foreign exchange capital gain (loss)	224,875	232,216	538,633
26. Change in net deferred income tax	17,878,332	(83,904,105)	(333,552,333)
27. Change in nonadmitted assets	11,495,001	(14,455,385)	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	(275,000,000)	(243,000,000)	(794,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	357	356	1,536
38. Change in surplus as regards policyholders (Lines 22 through 37)	(50,379,597)	(45,953,342)	(183,244,378)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	6,769,842,898	6,957,513,531	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	7,847,657	6,866,826	34,824,270
1402. Other assets tri-party/tax credit bond income	70,059	68,517	175,901
1403. Other expense	(1,897)	0	(89,194)
1498. Summary of remaining write-ins for Line 14 from overflow page	(522,738)	2,003,998	6,346,933
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	7,393,081	8,939,341	41,257,911
3701. Unrealized deferred tri-party tax credit bonds	357	356	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)	357	356	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	1,205,063,928	1,157,752,527	5,250,014,924
2.	Net investment income	134,690,391	144,349,482	969,064,083
3.	Miscellaneous income	8,991,959	11,346,495	46,944,211
4.	Total (Lines 1 through 3)	1,348,746,277	1,313,448,504	6,266,023,218
5.	Benefit and loss related payments	721,470,619	546,616,351	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	682,663,206	684,496,295	2,116,459,990
8.	Dividends paid to policyholders	1,946,362	1,835,118	9,617,842
9.	Federal and foreign income taxes paid (recovered) net of $.....0 tax on capital gains (losses)	(58,543)	7,199	117,663,407
10.	Total (Lines 5 through 9)	1,406,021,644	1,232,954,963	4,879,009,891
11.	Net cash from operations (Line 4 minus Line 10)	(57,275,367)	80,493,541	1,387,013,327
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	699,489,741	653,788,527	2,443,619,403
	12.2 Stocks	4,256,488	7,813	6,060,932
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	16,262,544	10,776,064	87,882,746
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(10)	0	0
	12.7 Miscellaneous proceeds	78,413,333	53,490,713	2,781,423
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	798,422,096	718,063,118	2,540,344,504
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	909,531,844	1,176,228,946	2,922,818,929
	13.2 Stocks	0	0	0
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	255,658	0	19,223,645
	13.5 Other invested assets	9,012,917	21,911,617	92,029,276
	13.6 Miscellaneous applications	9,894,873	7,959,049	50,202,485
	13.7 Total investments acquired (Lines 13.1 to 13.6)	928,695,292	1,206,099,612	3,084,274,336
14.	Net increase or (decrease) in contract loans and premium notes	56,011	1,098,402	934,539
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(130,329,208)	(489,134,896)	(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	275,000,000	243,000,000	794,000,000
	16.6 Other cash provided (applied)	186,213,235	206,176,438	(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)	(88,786,765)	(36,823,562)	(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)	(276,391,339)	(445,464,917)	(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)	293,910,466	192,465,852	570,301,805

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

20.0001	Exchange of bonds	4,552,875	4,953,660	36,945,980
20.0002	Income payment received in securities	1,017,855	600,663	3,305,038
20.0003	Other assets tri-party/tax credit bonds	642,931	0	1,316,943
20.0004	Income payment received in securities other assets tri-party/tax credit bonds	33,147	0	0
20.0005	Tax credits from certified capital company (CAPCO)	1,935	973	46,635
20.0006	Stock distribution from limited partnerships	0	0	34,803

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	March 31, 2018	December 31, 2017
1. The Travelers Indemnity Company state basis	XXX	XXX	XXX	$ 103,266,190	$ 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	$ 103,266,190	$ 947,114,902
Surplus					
5. The Travelers Indemnity Company state basis	XXX	XXX	XXX	$ 6,769,842,898	$ 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	$ 6,769,842,898	$ 6,820,222,495

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

No significant change.

C. Accounting Policy:

No significant change.

(2) 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
Annual Aggregate Total:		$ 735	

(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
Total:			$ 735			

(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 $ 22,622,512
2. 12 Months or Longer $ 10,019,611

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

1. Less than 12 Months $ 1,124,241,266
2. 12 Months or Longer $ 321,768,722

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

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

No significant change.

(3)b. Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

(1) No significant change.

(2) Not applicable.

(3) Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. Structured Notes:

No significant change.

P. 5* Securities:

No significant change.

Q. Short Sales:

No significant change.

R. Prepayment Penalty and Acceleration Fees:

No significant change.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

A – G. No significant change.

H. Not applicable.

Note 9 – Income Taxes

No significant change.

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

No significant change.

Note 11 – Debt

A. No significant change.

B. Not applicable.

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

A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

NOTES TO FINANCIAL STATEMENTS

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

On March 21, 2018, the Company paid ordinary dividends of $275 million to its parent company, Travelers Insurance Group Holdings Inc.

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(2) Not applicable.

(4) Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

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

A. (1) Securities measured and reported at fair value as of March 31, 2018:

Description	Level 1	Level 2	Level 3	Total	Net Asset Value (NAV) Included In Level 2
Bonds					
Industrial and miscellaneous	$ -	$ 124,573,937	$ -	$ 124,573,937	$ -
Preferred stock					
Nonredeemable	1,594,304	5,250,270	-	6,844,574	-
Common stock					
Industrial and miscellaneous	-	13,599	-	13,599	-
Total securities at fair value	$ 1,594,304	$ 129,837,806	$ -	$ 131,432,110	$ -

At March 31, 2018, the Company also holds Level 3 nonredeemable preferred stock and Level 3 industrial and miscellaneous common stock, both measured and reported at their fair value of $0.

NOTES TO FINANCIAL STATEMENTS

Nonredeemable preferred stock in the amount of $5,250,270 transferred from Level 1 to Level 2 due to due to the absence of any quoted market price at the end of the quarter.

Nonredeemable preferred stock in the amount of $1,594,304 transferred from Level 2 to Level 1 due to observable trade data on the last day of the quarter.

Transfers between Levels are recognized at the end of the period.

(2) Not applicable.

(3) Not applicable.

(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 March 31, 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	$ 938,350,494	$ 938,350,494	$ 158,616,104	$ 779,734,390	$ -	$ -	$ -
Long term bonds	12,974,316,479	12,931,371,403	293,620,204	12,635,304,676	45,391,599	-	-
Preferred stock	24,918,695	21,264,699	2,559,137	22,359,558	-	-	-
Common stock	13,599	13,599	-	13,599	-	-	-

(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	$ 1,225,502,608	$ 1,225,502,608	$ 284,084,671	$ 941,417,937	$ -	$ -	$ -
Long term bonds	12,797,780,508	12,512,531,773	323,467,158	12,433,020,933	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 May 9, 2018.

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 $23,509,000, resulting from better than expected loss and defense and cost containment (DCC) experience across multiple Schedule P lines, primarily workers' compensation and special property. This favorable development was partially offset by higher than expected loss experience in commercial auto liability. Lower estimates for adjusting and other expenses also contributed to the total favorable development.

The improvement in workers' compensation was driven primarily by better than expected loss experience for recent accident years. The improvement in special property was driven primarily by better than expected loss experience for accident year 2016. Additional favorable loss and DCC development was spread across multiple lines and accident years and not concentrated in any particular line or accident year. Higher than expected loss experience in commercial auto liability was primarily for recent accident years.

NOTES TO FINANCIAL STATEMENTS

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

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

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

The Premier Insurance Company of Massachusetts merged into its parent, The Travelers Indemnity Company, January 1, 2018.

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 [X] No [ ]

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
The Premier Insurance Company of Massachusetts	12850	CT

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	3,249,306,303
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	412,957,570	422,897,179
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 3,815,326,059	$ 3,672,203,482
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: $ 45,875,534

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 45,875,534

16.3 Total payable for securities lending reported on the liability page: $ 45,875,534

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
	Assets are internally managed by the reporting entity		Not a registered investment advisor	DS

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

18.2 If no, list exceptions:

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

    Has the reporting entity self-designated 5*GI securities? Yes [X] No [ ]

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

   If yes, attach an explanation.

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

   If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
Other liability-occurrence	0.000	5.000%	0	0	34,334,351	34,334,351	0	0	206,349	206,349
Total	XXX	XXX	0	0	34,334,351	34,334,351	0	0	206,349	206,349

5.1 Operating Percentages:

5.1 A&H loss percent	(47,681.000)%
5.2 A&H cost containment percent	(11,117.110)%
5.3 A&H expense percent excluding cost containment expenses	1,827.350%

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.....	.....

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	10,657,217	9,117,701	10,684,501	3,594,447	99,684,145	47,686,490
2. Alaska AK	L	930,038	867,244	1,034,157	589,445	2,830,941	3,915,016
3. Arizona AZ	L	12,196,354	10,389,370	5,908,913	14,893,676	103,120,932	90,885,180
4. Arkansas AR	L	6,696,396	8,284,279	4,306,839	1,100,466	70,308,411	75,167,309
5. California CA	L	27,212	(329,689)	988,720	1,511,441	47,072,895	54,570,905
6. Colorado CO	L	13,183,497	12,792,646	10,095,255	4,605,937	107,292,336	111,942,615
7. Connecticut CT	L	6,602,146	7,216,868	4,800,808	5,943,007	106,052,641	115,211,422
8. Delaware DE	L	736,012	1,732,503	784,956	674,590	21,451,861	23,787,360
9. District of Columbia DC	L	2,624,168	2,814,961	2,085,116	738,778	50,258,062	40,129,347
10. Florida FL	L	16,032,703	11,880,406	6,385,259	7,311,412	185,804,644	189,479,224
11. Georgia GA	L	10,706,504	12,699,790	5,366,695	3,896,835	65,503,914	70,173,425
12. Hawaii HI	L	1,727,194	1,067,168	234,408	485,746	15,445,897	15,343,062
13. Idaho ID	L	1,506,658	1,408,589	528,122	647,702	8,462,649	10,613,815
14. Illinois IL	L	27,771,156	21,511,458	11,024,962	9,655,581	149,946,762	160,643,563
15. Indiana IN	L	15,414,646	15,393,618	3,206,897	3,832,607	52,441,249	49,708,820
16. Iowa IA	L	3,274,365	3,468,156	1,125,416	2,930,660	37,862,659	41,660,508
17. Kansas KS	L	7,488,167	7,660,527	1,602,624	1,410,874	54,824,372	62,043,349
18. Kentucky KY	L	4,998,622	6,601,551	1,711,947	3,323,810	68,521,738	73,707,917
19. Louisiana LA	L	9,947,895	7,876,642	3,231,031	4,799,057	61,539,187	61,653,870
20. Maine ME	L	1,407,479	1,354,684	396,806	1,382,775	14,012,521	14,561,773
21. Maryland MD	L	11,618,703	10,292,464	4,469,912	6,114,408	89,773,913	86,231,432
22. Massachusetts MA	L	24,504,678	28,371,978	14,144,160	20,567,960	299,101,202	287,721,737
23. Michigan MI	L	15,865,455	17,789,539	9,430,065	7,427,027	139,232,686	139,235,894
24. Minnesota MN	L	13,256,765	12,897,996	3,114,136	6,942,583	66,709,526	66,626,464
25. Mississippi MS	L	6,563,911	6,578,052	2,982,023	1,825,319	55,419,294	56,811,688
26. Missouri MO	L	10,408,914	9,128,107	5,337,192	3,687,299	61,305,667	65,481,109
27. Montana MT	L	1,075,051	1,021,093	478,786	2,508,644	9,555,105	9,637,799
28. Nebraska NE	L	4,118,816	4,504,913	1,689,475	2,721,341	64,486,638	58,096,702
29. Nevada NV	L	4,290,802	4,328,294	1,264,956	821,167	25,632,433	24,662,891
30. New Hampshire NH	L	1,998,074	2,479,290	1,125,360	619,978	36,019,046	37,193,356
31. New Jersey NJ	L	31,140,676	26,066,678	14,792,651	9,327,937	304,367,086	312,972,074
32. New Mexico NM	L	3,226,218	2,331,270	2,194,597	1,421,501	23,394,616	23,332,374
33. New York NY	L	71,924,606	69,563,042	25,271,953	18,280,413	525,755,183	500,693,583
34. North Carolina NC	L	12,460,004	11,977,020	4,066,439	9,662,720	92,125,402	97,174,282
35. North Dakota ND	L	1,671,124	1,569,364	250,611	285,261	4,676,569	5,120,301
36. Ohio OH	L	10,991,035	11,291,184	10,458,686	5,257,687	54,132,005	54,725,466
37. Oklahoma OK	L	6,762,907	8,278,559	2,379,703	1,539,532	29,310,588	32,772,564
38. Oregon OR	L	3,475,307	4,369,014	2,826,297	1,986,285	18,628,435	24,836,202
39. Pennsylvania PA	L	26,693,729	28,034,619	10,448,157	9,041,222	197,764,168	200,848,174
40. Rhode Island RI	L	2,230,451	1,703,159	428,272	1,148,004	14,451,365	14,050,341
41. South Carolina SC	L	4,218,452	4,027,990	1,051,712	1,547,737	40,402,849	37,819,138
42. South Dakota SD	L	2,466,430	2,673,908	1,616,676	134,911	9,620,411	16,532,409
43. Tennessee TN	L	14,500,482	14,255,659	4,112,998	3,952,054	185,057,631	173,223,549
44. Texas TX	L	29,872,004	30,176,010	11,652,158	9,186,466	348,608,053	334,659,490
45. Utah UT	L	3,362,830	2,964,777	435,836	303,355	12,639,173	11,834,526
46. Vermont VT	L	1,552,923	1,060,803	417,049	849,500	17,117,234	17,882,509
47. Virginia VA	L	8,037,636	8,229,304	2,243,517	2,158,648	98,882,992	107,356,840
48. Washington WA	L	7,499,082	5,982,079	3,492,450	2,500,004	27,295,032	26,041,134
49. West Virginia WV	L	1,543,548	2,009,026	2,656,184	935,035	26,768,452	27,763,834
50. Wisconsin WI	L	11,149,034	11,302,445	2,550,903	3,000,127	60,708,898	51,814,694
51. Wyoming WY	L	756,947	724,890	41,335	223,815	1,965,127	2,263,580
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	7,555	8,554	0	0	199	0
54. Puerto Rico PR	L	81,072	97,315	0	24,439	1,588,716	533,076
55. US Virgin Islands VI	L	265	0	0	0	1,694,243	1
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	(36)	6,125	195,032	(63,757)	630,440	2,210,333
59. Totals	XXX	503,253,879	489,902,989	223,122,711	209,267,468	4,267,258,196	4,221,044,516
DETAILS OF WRITE-INS							
58001. MEX Mexico	XXX	0	0	187,071	0	5,320	1,593,924
58002. SGP Singapore	XXX	0	0	0	0	475	74
58003. AUS Australia	XXX	0	0	0	0	0	346
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	(36)	6,125	7,961	(63,757)	624,645	615,989
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	(36)	6,125	195,032	(63,757)	630,440	2,210,333

(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	… Simply Business Holdings Ltd	United Kingdom	
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	… … Simply Business Group Ltd	United Kingdom	
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… … … Xbridge Holdings Limited	United Kingdom	
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… … … … Xbridge Acquisitions Limited	United Kingdom	
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… … … … … Simply Business Holdings, Inc.	Delaware	
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	… … … … … … Simply Business, Inc.	Massachusetts	
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	… … … … … Xbridge Limited	United Kingdom	
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255	… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … … BMR Sports Properties, Inc.	Maryland	52-1852190	… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … MMI Capital Trust I	Delaware	52-2073764	… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … Promenade Partners, LLC	Delaware	41-0406690	… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … USF&G Capital I	Delaware	52-1953822	… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … USF&G Capital III	Delaware	52-2044075	… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … 350 Market Street, LLC	Delaware	38-4046010	… … … … Oregon Evergreen Investor I, LLC	Delaware	06-6033509
… … Travelers Special Services Limited	United Kingdom		… … … … … Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
… … Yonkers Financing Corp.	Delaware	20-3033027	… … … … … Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
… … English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	… … … Travelers (Bermuda) Limited *	Bermuda	AA-3194119
… … … English Turn LLC (99%)	Minnesota	59-2635727	… … … Travelers Lloyds Management Company	Texas	20-4312440
… … … Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	… … … TPC Investments Inc.	Connecticut	06-1534005
… … English Turn LLC (1%)	Minnesota	59-2635727	… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … English Turn Realty Management, Inc.	Minnesota	52-1715225	… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … … Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	… … … … … Travelers MGA, Inc.	Texas	75-2676034
… … 8527512 Canada Inc. (22.48%)	Canada		… … … … 8527512 Canada Inc. (77.52%)	Canada	
… … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270	… … … … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … Fog City Fund, LLC (99%)	Minnesota	41-1985480	… … … … Travelers Insurance Company of Canada *	Canada	AA-1560039
… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165	… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945	… … … … … Travelers Global, Inc.	Delaware	47-2215437
… … Vesbridge Partners, LP (85%)	Minnesota	20-1222630	… … … … … … Travelers Brazil Holding, LLC	Delaware	47-2215437
… … Windamere II, LLC (99%)	Minnesota	41-1963936	… … … … … … … Travelers Brazil Acquisition LLC	Delaware	47-2215437

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

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

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

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.....	.....	.....	.....	.....	Simply Business Holdings Ltd.	GBR	NIA	The Travelers Companies, Inc.	O/B/M	...100.000	The Travelers Companies, Inc.	....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Simply Business Group Ltd.	GBR	NIA	Simply Business Holdings Ltd.	O/B/M	...100.000	The Travelers Companies, Inc.	....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Xbridge Holdings Limited	GBR	NIA	Simply Business Group Ltd.	O/B/M	...100.000	The Travelers Companies, Inc.	....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Xbridge Acquisitions Limited	GBR	NIA	Xbridge Holdings Limited	O/B/M	...100.000	The Travelers Companies, Inc.	....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Simply Business Holdings, Inc.	DE	NIA	Xbridge Acquisitions Limited	O/B/M	...100.000	The Travelers Companies, Inc.	....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Simply Business, Inc.	MA	NIA	Simply Business Holdings, Inc.	O/B/M	...100.000	The Travelers Companies, Inc.	....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Xbridge Limited	GBR	NIA	Xbridge Acquisitions Limited	O/B/M	...100.000	The Travelers Companies, Inc.	....N.....	.....

Q12.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	J. Malucelli Controle de Riscos Ltda.....	BRA.....	NIA.....	J. Malucelli Seguradora S.A.....	O/B.....	.....99.990	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	J. Malucelli Latam S.A.....	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B.....	.....49.500	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	AA-2330036.	.....	.....	.....	JMalucelli Travelers Seguros S.A.....	COL.....	IA.....	J. Malucelli Latam, S.A.....	O/B/M.....	.....51.000	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Participações em Seguros Brasil S.A.....	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B/M.....	.....95.000	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	AA-2230022.	.....	.....	.....	Travelers Seguros Brasil S.A.....	BRA.....	IA.....	Travelers Participações em Seguros Brasil S.A.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	19046.....	06-0876835..	.....	.....	.....	Travelers Casualty Insurance Company of America.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36170.....	06-1286266..	.....	.....	.....	Travelers Casualty Company of Connecticut.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033504..	.....	.....	.....	Travelers Casualty UK Investments LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36137.....	06-1286268..	.....	.....	.....	Travelers Commercial Insurance Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	29696.....	06-1203698..	.....	.....	.....	Travelers Excess and Surplus Lines Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41564.....	75-1732040..	.....	.....	.....	Travelers Lloyds of Texas Insurance Company.....	TX.....	IA.....	Travelers Casualty and Surety Company.....	O/M/A.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	56-1959031..	.....	.....	.....	The Family Business Institute LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	82-0925474..	.....	.....	.....	IHP Capital Partners Fund VIII, L.P.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O.....	.....97.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25658.....	06-0566050..	.....	.....	.....	The Travelers Indemnity Company.....	CT.....	RE.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arch Street North LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25615.....	06-0291290..	.....	.....	.....	The Charter Oak Fire Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Real Estate, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10647.....	59-3372141..	.....	.....	.....	First Floridian Auto and Home Insurance Company.....	FL.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	42811.....	56-1371361..	.....	.....	.....	Gulf Underwriters Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	22233.....	75-6013697..	.....	.....	.....	Select Insurance Company.....	TX.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1120023.	.....	.....	.....	Travelers Casualty and Surety Company of Europe Limited.....	GBR.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Crystal Brook, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Durham Holding, LLC.....	DE.....	DS.....	Crystal Brook, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Sutton Holdco, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Cadet Limited, LLC.....	DE.....	DS.....	Sutton Holdco, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arrowhead Company, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Eastern Asset, LLC.....	DE.....	DS.....	Arrowhead Company, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1769846..	.....	.....	.....	Jupiter Holdings, Inc.....	MN.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	43117.....	86-0703220..	.....	.....	.....	American Equity Insurance Company.....	AZ.....	DS.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10819.....	86-0868106..	.....	.....	.....	American Equity Specialty Insurance Company.....	CT.....	DS.....	American Equity Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24015.....	41-6009967..	.....	.....	.....	Northland Insurance Company.....	CT.....	DS.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	27987.....	41-0983992..	.....	.....	.....	Northfield Insurance Company.....	IA.....	DS.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24031.....	94-6051964..	.....	.....	.....	Northland Casualty Company.....	CT.....	DS.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Indemnity U.K. Investments LLC.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	TPC U.K. Investments LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25623.....	06-0303275..	.....	.....	.....	The Phoenix Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....

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...	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	35,762,915	39,488,810	110.418	30.366
2. Allied lines	49,677,447	36,967,503	74.415	84.993
3. Farmowners multiple peril	6,072,437	1,266,619	20.859	56.352
4. Homeowners multiple peril	7,175,528	1,640,185	22.858	45.737
5. Commercial multiple peril	68,319,901	39,722,316	58.142	41.064
6. Mortgage guaranty	0	0	0.000	0.000
8. Ocean marine	667	1,832	274.871	(2,793.476)
9. Inland marine	2,796,030	(1,180,677)	(42.227)	30.312
10. Financial guaranty	19	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	8,728,547	6,691	0.077	0.168
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	85,694	1,166	1.360	0.000
16. Workers' compensation	104,542,090	22,942,680	21.946	64.826
17.1 Other liability-occurrence	87,336,683	19,321,361	22.123	25.604
17.2 Other liability-claims made	5,057,899	2,575,459	50.920	53.482
17.3 Excess workers' compensation	0	985,166	0.000	0.000
18.1 Products liability-occurrence	3,583,520	3,944,331	110.069	(23.552)
18.2 Products liability-claims made	0	311,500	0.000	0.000
19.1, 19.2 Private passenger auto liability	2,044,823	1,395,834	68.262	189.045
19.3, 19.4 Commercial auto liability	59,458,589	28,749,156	48.352	54.431
21. Auto physical damage	17,199,914	12,162,262	70.711	62.370
22. Aircraft (all perils)	0	27,266	0.000	0.000
23. Fidelity	6,780	222	3.281	127.394
24. Surety	20,723	32,973	159.118	123.502
26. Burglary and theft	3,150	(56)	(1.786)	58.117
27. Boiler and machinery	4,330,767	36,712	0.848	15.275
28. Credit	0	0	0.000	0.000
29. International	0	0	0.000	0.000
30. Warranty	0	0	0.000	0.000
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.000	0.000
35. Totals	462,204,121	210,539,974	45.551	49.942
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	29,709,540	29,709,540	29,618,416
2. Allied lines	44,593,676	44,593,676	45,955,699
3. Farmowners multiple peril	5,289,434	5,289,434	5,689,410
4. Homeowners multiple peril	5,551,544	5,551,544	5,788,951
5. Commercial multiple peril	78,166,189	78,166,189	70,387,760
6. Mortgage guaranty	0	0	0
8. Ocean marine	912	912	913
9. Inland marine	2,415,253	2,415,253	3,226,660
10. Financial guaranty	0	0	0
11.1 Medical professional liability - occurrence	0	0	0
11.2 Medical professional liability - claims made	0	0	8,327
12. Earthquake	7,067,382	7,067,382	7,752,253
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	132,755,282	132,755,282	122,833,755
17.1 Other liability-occurrence	93,275,457	93,275,457	95,456,038
17.2 Other liability-claims made	5,394,119	5,394,119	5,355,529
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	4,319,371	4,319,371	5,328,520
18.2 Products liability-claims made	0	0	0
19.1 19.2 Private passenger auto liability	2,029,140	2,029,140	2,259,668
19.3 19.4 Commercial auto liability	68,886,984	68,886,984	65,906,180
21. Auto physical damage	20,184,308	20,184,308	20,043,822
22. Aircraft (all perils)	0	0	0
23. Fidelity	5,643	5,643	81,144
24. Surety	22,055	22,055	21,881
26. Burglary and theft	3,806	3,806	2,666
27. Boiler and machinery	3,583,784	3,583,784	4,185,397
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	503,253,879	503,253,879	489,902,989
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	192,761	14,215	206,976	2,325,114	12,415	2,706,029	5,043,557	80,142	(105,029)	(24,887)
2. 2016	512,705	762,461	1,275,165	84,304	5,606	89,910	473,870	7,081	709,270	1,190,221	45,469	(40,503)	4,966
3. Subtotals 2016 + Prior	2,950,438	3,600,148	6,550,586	277,065	19,821	296,886	2,798,984	19,496	3,415,299	6,233,779	125,611	(145,532)	(19,921)
4. 2017	721,379	1,453,072	2,174,451	280,470	49,756	330,226	646,118	32,003	1,162,516	1,840,637	205,210	(208,798)	(3,588)
5. Subtotals 2017 + Prior	3,671,816	5,053,220	8,725,037	557,536	69,576	627,112	3,445,102	51,499	4,577,815	8,074,416	330,821	(354,330)	(23,509)
6. 2018	XXX	XXX	XXX	XXX	216,782	216,782	XXX	170,740	533,932	704,672	XXX	XXX	XXX
7. Totals	3,671,816	5,053,220	8,725,037	557,536	286,358	843,894	3,445,102	222,239	5,111,747	8,779,088	330,821	(354,330)	(23,509)

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. 9.0 %	2. (7.0)%	3. (0.3)%

Col. 13, Line 7 Line 8
4. (0.3)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:





Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Other assets	44,800,797	0	44,800,797	42,778,622
2505. Service contract receivable	17,268,523	0	17,268,523	27,220,191
2506. State surcharges receivable	11,676,946	0	11,676,946	10,657,119
2507. Amounts receivable under high deductible policies	11,351,678	1,160,888	10,190,790	11,525,367
2508. Due from unaffiliated companies	8,189,871	0	8,189,871	8,738,509
2509. Other assets tri-party/tax credit bonds	3,363,710	0	3,363,710	4,007,739
2510. Miscellaneous ledger balances	10,745,376	10,745,376	0	0
2511. Other assets nonadmitted	812,610,805	812,610,805	0	0
2512. Performance guarantees receivable	(440)	0	(440)	79
2513. Other assets deferred gain	(3,535)	0	(3,535)	(3,891)
2514. Assumed reinsurance receivable and payable	(24,251)	0	(24,251)	(37,208)
2597. Summary of remaining write-ins for Line 25	919,979,480	824,517,069	95,462,411	104,886,527

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Undistributed salaries	74,108	43,779
2505. Federal excise tax-reinsurance contracts	785	189,712
2506. Other liabilities tri-party/tax credit bonds	0	286,561
2507. Retroactive reinsurance reserve ceded	(13,442,485)	(13,626,866)
2597. Summary of remaining write-ins for Line 25	(13,367,592)	(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. Retroactive reinsurance gain/loss	(73,456)	(54,886)	(1,448,511)
1405. Fines and penalties of regulatory authorities	(183,672)	61,820	(351,136)
1406. Change in COLI cash values	(265,610)	1,997,064	8,146,580
1497. Summary of remaining write-ins for Line 14	(522,738)	2,003,998	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. ZZZ Other Alien	XXX	(36)	6,125	7,961	(63,757)	624,645	615,989
58997. Summary of remaining write-ins for Line 58 from overflow	XXX	(36)	6,125	7,961	(63,757)	624,645	615,989

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	255,658	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	3,328,724	13,023,794
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	345,763,537	348,836,603
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	345,763,537	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	8,916,287	90,086,830
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	17,876,748	6,973,480
6.	Total gain (loss) on disposals	(622)	12,466
7.	Deduct amounts received on disposals	16,262,544	87,917,549
8.	Deduct amortization of premium and depreciation	1,410,932	5,122,993
9.	Total foreign exchange change in book/adjusted carrying value	218,493	530,083
10.	Deduct current year's other-than-temporary impairment recognized	0	12,976,564
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,062,868,995	1,053,434,934
12.	Deduct total nonadmitted amounts	174,833,806	170,866,901
13.	Statement value at end of current period (Line 11 minus Line 12)	888,035,189	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	915,102,574	2,963,104,750
3.	Accrual of discount	2,197,321	9,356,704
4.	Unrealized valuation increase (decrease)	75,146,804	(147,175,895)
5.	Total gain (loss) on disposals	(29,205)	2,367,561
6.	Deduct consideration for bonds and stocks disposed of	709,456,342	2,493,067,986
7.	Deduct amortization of premium	15,778,275	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	735	1,728,159
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,155,303	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	16,201,956,004	15,933,618,559
12.	Deduct total nonadmitted amounts	1,281,710	1,396,490
13.	Statement value at end of current period (Line 11 minus Line 12)	16,200,674,294	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)	11,710,176,518	19,313,453,200	19,539,232,543	(7,770,206)	11,476,626,969			11,710,176,518
2. NAIC 2 (a)	1,957,304,358	182,451,169	46,859,985	(3,179,427)	2,089,716,116			1,957,304,358
3. NAIC 3 (a)	197,879,131	27,221,395	22,685,585	(338,415)	202,076,526			197,879,131
4. NAIC 4 (a)	94,176,101	15,631,613	10,264,616	(4,563,805)	94,979,293			94,176,101
5. NAIC 5 (a)	3,410,000	1,055,000	159,969	397,125	4,702,156			3,410,000
6. NAIC 6 (a)	1,693,470	0	83,091	10,456	1,620,836			1,693,470
7. Total Bonds	13,964,639,579	19,539,812,376	19,619,285,789	(15,444,271)	13,869,721,895	0	0	13,964,639,579
PREFERRED STOCK								
8. NAIC 1	687,977	0	0	(13,673)	674,304			687,977
9. NAIC 2	6,274,015	0	0	(103,745)	6,170,270			6,274,015
10. NAIC 3	18,479,375	0	4,059,250	0	14,420,125			18,479,375
11. NAIC 4	0	0	0	0	0			0
12. NAIC 5	0	0	0	0	0			0
13. NAIC 6	0	0	0	0	0			0
14. Total Preferred Stock	25,441,367	0	4,059,250	(117,418)	21,264,699	0	0	25,441,367
15. Total Bonds and Preferred Stock	13,990,080,946	19,539,812,376	19,623,345,039	(15,561,689)	13,890,986,594	0	0	13,990,080,946

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....938,350,494; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	938,350,494	XXX	938,350,494	234,816	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,228,655,488	1,112,256,470
2. Cost of short-term investments acquired	18,624,709,802	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	18,915,014,795	67,774,573,355
7. Deduct amortization of premium	0	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)	938,350,494	1,228,655,488
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	938,350,494	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	218,859
99 Lamberton Road	Windsor	CT	01/01/2007	Various	0	0	0	36,799
0199999. Totals					0	0	0	255,658
0399999. Totals					0	0	0	255,658

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 Common Stocks - Unaffiliated												
	Blackstone Capital Partners VI L.P.	New York	NY	Blackstone Group		06/30/2010	3	0	113,257	0	2,882,388	0.120
	Blum Strategic Partners II, L.P.	San Francisco	CA	Blum Capital Partners		07/18/2001	3	0	7,849	0	0	0.610
	Carlyle Europe Partners IV, L.P.	London	GBR	The Carlyle Group		08/27/2013	3	0	67,033	0	5,583,811	0.260
	HCI Equity Partners IV, L.P.	Washington	DC	HCI Equity Partners		09/30/2013	3	0	1,077,151	0	2,349,034	4.960
	Kelso Investment Associates VIII, L.P.	New York	NY	Kelso & Company		06/21/2007	3	0	53,246	0	3,756,435	0.470
	NB Secondary Opportunities Fund III LP	New York	NY	Neuberger Berman Investment Management		06/21/2013	3	0	225,000	0	5,788,952	0.740
	Providence Equity Partners IV L.P.	Providence	RI	Providence Equity Partners		11/27/2000	3	0	21	0	321,560	0.110
	Sentinel Capital Partners V, L.P.	New York	NY	Sentinel Capital Partners		07/18/2013	3	0	2,341,121	0	4,102,622	1.760
	Trident V, L.P.	Greenwich	CT	Stone Point Capital LLC		09/22/2010	3	0	54,858	0	846,637	0.850
	Trident VI, L.P.	Greenwich	CT	Stone Point Capital LLC		12/20/2013	3	0	(57,003)	0	4,387,305	0.780
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	3,882,533	0	30,018,744	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	767,568	0	13,922,987	0.150
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	767,568	0	13,922,987	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	156,517	0	2,411,722	3.080
	GF Capital Private Equity Fund II-A, L.P.	New York	NY	GF Capital		04/09/2014	0	0	234,029	0	8,617,012	5.130
	Level Equity Growth Partners II, L.P.	New York	NY	Level Equity Management LLC		11/14/2013	0	0	621,740	0	3,250,627	4.370
	Secondary Opportunities Fund III, LP	London	GBR	DB Asset Management		10/20/2014	0	0	535,141	0	4,156,653	0.870
	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital		02/07/2014	0	0	129,500	0	3,361,707	1.780
	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital		02/07/2014	0	0	162,500	0	6,175,385	7.030
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								0	1,839,427	0	27,973,106	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	Stratford Capital Fund 21	Peabody	MA	Stratford Capital Group		12/23/2016	0	0	642,868	0	2,131,755	4.197
	Stratford Capital Fund 27	Peabody	MA	Stratford Capital Group		11/22/2017	0	0	928,441	0	8,059,614	10.000
	Stratford Capital XV	Peabody	MA	Stratford Capital Group		12/19/2014	0	0	855,450	0	151,420	15.170
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	2,426,759	0	10,342,789	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	96,630	0	0	3,124,357	15.000
							0	0	0	0	0	0.000
3799999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated								96,630	0	0	3,124,357	XXX
4499999. Subtotal - Unaffiliated								96,630	8,916,287	0	85,381,982	XXX
4699999. Totals								96,630	8,916,287	0	85,381,982	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 Common Stocks - Unaffiliated																			
	Bain Capital VII Coinvestment Fund, L.P.	Boston	MA.	Distribution	06/29/2001	03/29/2018	(5,148)	0	0	0	0	0	0	(5,148)	(5,148)	0	0	0	0
	Carlyle Europe Partners IV, L.P.	London	GBR	Distribution	08/27/2013	02/28/2018	(8,856)	0	0	0	0	0	0	(8,856)	(8,856)	0	0	0	0
	Consonance Private Equity, L.P.	New York	NY..	Distribution	01/18/2013	03/29/2018	9,718	0	0	0	0	0	0	9,718	9,718	0	0	0	0
	Fox Paine Capital Fund II, L.P.	Foster City	CA..	Distribution	07/10/2000	01/12/2018	1,245,127	0	0	0	0	0	0	1,245,127	1,245,127	0	0	0	0
	HCI Equity Partners IV, L.P.	Washington	DC..	Distribution	09/30/2013	03/02/2018	(60,274)	0	0	0	0	0	0	(60,274)	(60,274)	0	0	0	0
	JLL Partners Fund IV, L.P.	New York	NY..	Distribution	06/29/2001	02/02/2018	23,849	0	0	0	0	0	0	23,849	23,849	0	0	0	0
	Kelso Investment Associates VIII, L.P.	New York	NY..	Distribution	06/21/2007	03/28/2018	754,697	0	0	0	0	0	0	754,697	754,697	0	0	0	0
	Meritage Private Equity Fund II, L.P.	Denver	CO.	Distribution	08/07/2001	03/30/2018	37,354	0	0	0	0	0	0	37,354	37,354	0	0	0	0
	Mission Ventures II, L.P.	San Diego	CA..	Distribution	04/24/2000	03/28/2018	16,660	0	0	0	0	0	0	16,660	16,660	0	0	0	0
	NB Secondary Opportunities Fund III LP	New York	NY..	Distribution	06/21/2013	03/12/2018	755,100	0	0	0	0	0	0	755,100	755,100	0	0	0	0
	OZ Asia Domestic Partners, L.P.	New York	NY..	Distribution	03/01/2006	03/12/2018	16,916	0	0	0	0	0	0	16,916	16,916	0	0	0	0
	Providence Equity Partners IV L.P.	Providence	RI...	Distribution	11/27/2000	03/12/2018	3,469	0	0	0	0	0	0	3,469	3,469	0	0	0	0
	Sentinel Capital Partners V, L.P.	New York	NY..	Distribution	07/18/2013	03/29/2018	271,127	0	0	0	0	0	0	271,127	271,127	0	0	0	0
	Trident V, L.P.	Greenwich	CT..	Distribution	09/22/2010	02/22/2018	817,842	0	0	0	0	0	0	817,842	817,842	0	0	0	0
	Trident VI, L.P.	Greenwich	CT..	Distribution	12/20/2013	03/06/2018	(99,395)	0	0	0	0	0	0	(99,395)	(99,395)	0	0	0	0
	Warburg Pincus Private Equity VIII, L.P.	New York	NY..	Distribution	08/07/2001	03/12/2018	96,944	0	0	0	0	0	0	96,944	96,944	0	0	0	0
	Blum Strategic Partners II, L.P.	San Francisco	CA..	Liquidation	07/18/2001	03/30/2018	16,753	(7,217)	0	0	0	(7,217)	0	17,385	17,385	0	0	0	37,669
	Connecticut Seed Ventures Limited Partnership	Hartford	CT..	Liquidation	10/26/1988	01/31/2018	0	0	0	0	0	0	0	0	0	0	0	0	445
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							3,891,882	(7,217)	0	0	0	(7,217)	0	3,892,514	3,892,514	0	0	0	38,114
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	03/15/2018	2,228,505	0	0	0	0	0	0	2,228,505	2,228,505	0	0	0	0
	Blackstone Real Estate Partners V L.P.	New York	NY..	Distribution	04/24/2006	02/26/2018	57,843	0	0	0	0	0	0	57,843	57,843	0	0	0	0
	Blackstone Real Estate Partners VIII L.P., a Delaware limited partnership	New York	NY..	Distribution	03/27/2015	03/26/2018	554,868	0	0	0	0	0	0	554,868	554,868	0	0	0	0
	Cerberus Institutional Real Estate Partners III, L.P.	New York	NY..	Distribution	04/24/2013	03/22/2018	1,203,447	0	0	0	0	0	0	1,203,447	1,203,447	0	0	0	0
	Prime Finance Partners III, LP	San Francisco	CA..	Distribution	10/17/2012	01/05/2018	313,500	0	0	0	0	0	0	313,500	313,500	0	0	0	0
	RCG Longview Debt Fund V,L.P.	New York	NY..	Distribution	04/08/2013	02/16/2018	989,891	0	0	0	0	0	0	989,891	989,891	0	0	0	0
	Rialto Real Estate Fund II, LP	Miami	FL...	Distribution	07/31/2013	03/30/2018	435,208	0	0	0	0	0	0	435,208	435,208	0	0	0	0
	Savanna Real Estate Fund III, L.P.	New York	NY..	Distribution	09/05/2013	03/30/2018	750,204	0	0	0	0	0	0	750,204	750,204	0	0	0	0
	Silverpeak Legacy Partners III, L.P.	New York	NY..	Distribution	01/01/2010	03/30/2018	759	0	0	0	0	0	0	759	759	0	0	0	0
	Sterling American Property V L.P.	New York	NY..	Distribution	01/01/2010	01/26/2018	1,709,991	0	0	0	0	0	0	1,709,991	1,709,991	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							8,244,216	0	0	0	0	0	0	8,244,216	8,244,216	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Alchemy Copyrights, LLC	New York	NY..	Distribution	01/17/2014	03/15/2018	1,119,260	0	0	0	0	0	0	1,119,260	1,119,260	0	0	0	0
	Apollo Strategic Value Fund, L.P.	New York	NY..	Distribution	06/30/2010	01/19/2018	33,174	0	0	0	0	0	0	33,174	33,174	0	0	0	0
	Blackrock HPB Multi-Manager LLC	New York	NY..	Distribution	02/01/2009	03/16/2018	(883)	0	0	0	0	0	0	(883)	(883)	0	0	0	0
	Blue Water Energy Fund I-A, L.P.	London	GBR	Distribution	09/07/2012	02/15/2018	156,517	0	0	0	0	0	0	156,517	156,517	0	0	0	0
	Cerberus Institutional Partners, LP (Series Two)	New York	NY..	Distribution	10/05/2001	03/23/2018	74,647	0	0	0	0	0	0	74,647	74,647	0	0	0	0
	Level Equity Growth Partners II, L.P.	New York	NY..	Distribution	11/14/2013	03/08/2018	915,854	0	0	0	0	0	0	915,854	915,854	0	0	0	0
	OZ Domestic Partners, L.P.	New York	NY..	Distribution	12/31/2009	03/12/2018	39,431	0	0	0	0	0	0	39,431	39,431	0	0	0	0
	Secondary Opportunities Fund III, LP	London	GBR	Distribution	10/20/2014	03/22/2018	423,470	0	0	0	0	0	0	423,470	423,470	0	0	0	0
	Solamere Capital Fund II-A, LP	Boston	MA.	Distribution	02/07/2014	03/30/2018	17,156	0	0	0	0	0	0	17,156	17,156	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	StepStone Mezzanine Partners I-A LP	New York	NY	Distribution	12/31/2009	02/27/2018	625,190	0	0	0	0	0	0	625,190	625,190	0	0	0	0
	Transportation Recovery Fund L.P.	New York	NY	Distribution	08/23/2013	02/01/2018	721,998	0	0	0	0	0	0	721,998	721,998	0	0	0	0
	Crestview Tulip Investors LLC	New York	NY	Liquidation	12/16/2011	03/30/2018	286	336	0	0	0	336	0	622	0	0	(622)	(622)	0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							4,126,100	336	0	0	0	336	0	4,126,436	4,125,814	0	(622)	(622)	0
4499999. Subtotal - Unaffiliated							16,262,198	(6,881)	0	0	0	(6,881)	0	16,263,166	16,262,544	0	(622)	(622)	38,114
4699999. Totals							16,262,198	(6,881)	0	0	0	(6,881)	0	16,263,166	16,262,544	0	(622)	(622)	38,114

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912828 K5 8	U S TREASURY NOTES 1.375 2020 04		03/28/2018	BAS-MERRILL LYNCH		29,424,710	30,000,000	169,786	1
38378A CR 0	GNR 2011-151 JY CMO 3.000 2041 02		01/09/2018	MUFG SECURITIES AMERICAS INC		6,278,508	6,257,000	5,736	1
38375B SF 0	GNR 2012-H11 BA CMO 2.000 2062 05		03/20/2018	PAR WRITE-UP		43,458	43,458	0	1
38375B RQ 7	GNR 2012-H12 HA CMO 2.000 2062 03		03/20/2018	PAR WRITE-UP		33,216	33,216	0	1
38375B TF 9	GNR 2012-H14 GA 2.000 2062 06		03/20/2018	PAR WRITE-UP		49,667	49,667	0	1
38375B TA 0	GNR 2012-H16 HA 2.000 2062 07		03/20/2018	PAR WRITE-UP		62,557	62,557	0	1
38375B K8 4	GNR 2013-H04 BA CMO 1.650 2063 02		03/20/2018	PAR WRITE-UP		32,174	32,174	0	1
38376R GW 0	GNR 2015-H22 HA 2.550 2065 08		03/20/2018	PAR WRITE-UP		109,236	109,236	0	1
38376R LX 2	GNR 2015-H29 HA 2.500 2065 09		03/20/2018	PAR WRITE-UP		59,881	59,881	0	1
38375U WW 6	GNR 2016-H11 GA 2.000 2066 04		03/20/2018	PAR WRITE-UP		105,824	105,824	0	1
38376R VM 5	GNR 2016-H13 JA 2.000 2066 06		03/20/2018	PAR WRITE-UP		98,782	98,782	0	1
38376R ZJ 8	GNR 2016-H19 FC 1.779 2066 08		01/20/2018	PAR WRITE-UP		17,108	17,108	0	1
38376R ZJ 8	GNR 2016-H19 FC 1.961 2066 08		02/20/2018	PAR WRITE-UP		18,361	18,361	0	1
38376R ZJ 8	GNR 2016-H19 FC 1.974 2066 08		03/20/2018	PAR WRITE-UP		19,554	19,554	0	1
38376R YG 5	GNR 2016-H20 FN 2.129 2066 09		01/20/2018	PAR WRITE-UP		32,114	32,114	0	1
38376R YG 5	GNR 2016-H20 FN 2.311 2066 09		02/20/2018	PAR WRITE-UP		34,252	34,252	0	1
38376R YG 5	GNR 2016-H20 FN 2.324 2066 09		03/20/2018	PAR WRITE-UP		36,957	36,957	0	1
38376R G7 5	GNR 2016-H24 DA 2.500 2066 09		03/20/2018	PAR WRITE-UP		131,113	131,113	0	1
38375U J9 2	GNR 2017-H19 MA 2.500 2067 04		03/20/2018	PAR WRITE-UP		125,151	125,151	0	1
38380U WQ 2	GNR 2018-11 PA CMO 3.000 2047 12		01/31/2018	MORGAN STANLEY		19,849,412	19,942,416	28,314	1
38380J KW 7	GNR 2018-4 AE (PROJECT L 2.450 2058 08		01/05/2018	J P MORGAN CHASE SECURITIES INC		9,775,781	10,000,000	19,736	1
38380J MC 9	GNR 2018-9 AB (PROJECT 2.500 2058 05		01/11/2018	CREDIT SUISSE FIRST BOSTON		9,698,438	10,000,000	20,139	1
83162C ZC 0	SBAP 2018-20A 1 2.920 2038 01		01/11/2018	VARIOUS		8,000,000	8,000,000	0	1
831641 FK 6	SBIC 2018-10A 1 3.187 2028 03		03/14/2018	CREDIT SUISSE FIRST BOSTON		15,000,000	15,000,000	0	1
0599999.	Total - Bonds - U.S. Government					99,036,251	100,208,818	243,711	XXX
Bonds - All Other Government									
168863 CF 3	CHILE (REPUBLIC OF) 3.240 2028 02	D	01/30/2018	CITIGROUP GLOBAL MARKETS		1,970,837	1,972,000	0	1FE
500769 HS 6	KFW 2.875 2028 04	D	01/24/2018	J P MORGAN CHASE SECURITIES INC		19,999,000	20,000,000	0	1FE
1099999.	Total - Bonds - All Other Government					21,969,837	21,972,000	0	XXX
Bonds - U.S. States, Territories and Possessions									
917542 VL 3	UTAH GENERAL OBLIGATION 3.125 2032 07		02/07/2018	J P MORGAN CHASE SECURITIES INC		9,914,000	10,000,000	0	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					9,914,000	10,000,000	0	XXX
Bonds - U.S. Political Subdivisions of States									
013518 6E 0	ALBUQUERQUE GENERAL OBLI 3.125 2031 07		03/21/2018	MORGAN STANLEY		6,415,819	6,475,000	0	1FE
132285 5P 8	CAMBRIDGE GEN OBLIG LTD 3.000 2031 02		03/02/2018	J P MORGAN CHASE SECURITIES INC		2,955,000	2,955,000	0	1FE
132285 5S 2	CAMBRIDGE GEN OBLIG LTD 3.125 2034 02		03/02/2018	J P MORGAN CHASE SECURITIES INC		2,931,094	2,955,000	0	1FE
165573 M7 8	CHESTER CO GENERAL OBLIG 4.000 2033 11		02/12/2018	PNC CAPITAL MARKETS		2,267,118	2,100,000	10,733	1FE
198037 DT 7	COLUMBIA SCH DIST GO S20 3.375 2038 03		03/13/2018	BAS-MERRILL LYNCH		2,877,867	2,905,000	0	1FE
232392 AW 0	CUYAHOGA CNTY CCD S2018 3.500 2036 12		02/01/2018	KEYBANC CAPITAL MARK		4,843,273	4,910,000	0	1FE
232769 CT 4	CYPRESS-FAIRBANKS ISD GO 4.000 2038 02		01/25/2018	RBC CAPITAL MARKETS		5,292,550	5,000,000	91,111	1FE
238388 TF 9	DAVENPORT GENERAL OBLIGA 3.250 2031 06		03/15/2018	MORGAN STANLEY		1,720,000	1,720,000	0	1FE
239019 Y7 1	DAVIS CO SCH DIST GO S20 3.125 2034 06		02/23/2018	UBS AG		3,999,394	4,125,000	0	1FE
239019 Z3 9	DAVIS CO SCH DIST GO S20 3.500 2038 06		02/22/2018	RAYMOND JAMES & ASSOC		5,000,000	5,000,000	0	1FE
30382A GR 7	FAIRFAX CO GENERAL OBLIG 4.000 2037 10		01/09/2018	CITIGROUP GLOBAL MARKETS		12,038,252	10,980,000	0	1FE
346766 VH 8	FORT BEND CO GENERAL OBL 4.000 2033 03		01/23/2018	SIEBERT CISNEROS SHANK & CO		1,081,850	1,000,000	0	1FE
365892 MS 4	GARFIELD PITKIN & EAGLE 4.000 2035 12		02/21/2018	RBC CAPITAL MARKETS		7,809,917	7,440,000	56,213	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	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)
407324 6S 6	HAMILTON CO GENERAL OBLI 5.000 2032 04		03/15/2018	CITIGROUP GLOBAL MARKETS		12,435,536	10,405,000	0	1FE
415365 HN 8	HARRISON CENTRAL SCHOOL 3.375 2039 03		03/28/2018	ROBERT W BAIRD & CO		822,099	835,000	0	1FE
472538 LH 8	JEFFERSON SCHOOL DIST GO 5.000 2038 03		03/20/2018	STIFEL NICOLAUS & CO INC		3,099,384	2,700,000	0	1FE
511074 TN 6	LAKE TRAVIS ISD GO S2018 5.000 2034 02		03/06/2018	BOK FINANCIAL SECURITIES INC		1,013,276	875,000	0	1FE
511074 TS 5	LAKE TRAVIS ISD GO S2018 5.000 2038 02		03/06/2018	BOK FINANCIAL SECURITIES INC		1,147,110	1,000,000	0	1FE
567527 SM 9	MARICOPA CO UHSD #214 GO 4.000 2032 07		02/28/2018	STIFEL NICOLAUS & CO INC		1,064,780	1,000,000	0	1FE
598022 KM 2	MIDPENINSULA REGL OPEN S 4.000 2039 09		02/02/2018	MORGAN STANLEY		1,901,192	1,795,000	0	1FE
653234 M2 7	NEWTOWN GENERAL OBLIGATI 3.375 2038 02		02/13/2018	PIPER JAFFRAY		642,070	650,000	0	1FE
678519 XQ 7	OKLAHOMA CITY GEN OBLIG 4.000 2038 03		03/28/2018	CITIGROUP GLOBAL MARKETS		4,574,512	4,360,000	0	1FE
680616 J8 3	OLENTANGY LOCAL SD GO RE 4.000 2034 12		03/21/2018	STIFEL NICOLAUS & CO INC		1,329,013	1,250,000	0	1FE
685644 TS 5	ORCHARD PARK CENTRAL SCH 3.000 2031 04		03/20/2018	MESIROW FINANCIAL		1,759,192	1,780,000	0	1FE
736688 KX 9	PORTLAND COMM COLL DIST 5.000 2032 06		03/21/2018	PIPER JAFFRAY		1,566,135	1,350,000	0	1FE
770570 2Y 4	ROBERTSON CO GENERAL OBL 5.000 2027 05		03/27/2018	FTN FINANCIAL		657,036	550,000	0	1FE
770570 2Z 1	ROBERTSON CO GENERAL OBL 4.000 2028 05		03/27/2018	FTN FINANCIAL		637,849	580,000	0	1FE
770570 3A 5	ROBERTSON CO GENERAL OBL 3.000 2029 05		03/27/2018	FTN FINANCIAL		607,140	600,000	0	1FE
791757 GQ 4	SAINT LOUIS PARK ISD #28 3.125 2033 02		01/23/2018	BAS-MERRILL LYNCH		6,527,731	6,555,000	0	1FE
869142 FW 4	SUSQUEHANNA GENERAL OBLI 4.000 2036 10		03/09/2018	RBC CAPITAL MARKETS		680,427	655,000	0	1FE
915506 MG 1	UPPER ARLINGTON CITY SCH 5.000 2033 12		01/31/2018	BAS-MERRILL LYNCH		4,041,240	3,400,000	0	1FE
930864 AQ 6	WAKE CO GENERAL OBLIGATI 3.250 2033 03		02/21/2018	CITIGROUP GLOBAL MARKETS		10,405,000	10,405,000	0	1FE
946813 WL 2	WAYZATA ISD #284 GO S201 3.250 2038 02		01/26/2018	PIPER JAFFRAY		10,699,322	10,825,000	0	1FE
94766P HJ 3	WEBER SCH DIST GENERAL O 2.875 2030 06		02/22/2018	J P MORGAN CHASE SECURITIES INC		2,542,347	2,570,000	0	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					127,384,524	121,705,000	158,058	XXX
Bonds - U.S. Special Revenue and Special Assessment									
13034A YZ 7	CALIFORNIA INFRAS & ECON 5.000 2037 10		02/23/2018	BAS-MERRILL LYNCH		9,677,829	8,260,000	0	1FE
41423P AU 1	HARRIS CO SR LIEN TOLL R 4.000 2037 08		02/08/2018	GOLDMAN SACHS & CO		5,260,300	5,000,000	0	1FE
45204E D6 2	ILLINOIS FIN AUTH (UNIV 5.000 2043 10		02/23/2018	BARCLAYS CAPITAL INC		11,253,600	10,000,000	0	1FE
46246K 4K 5	IOWA FINANCE AUTH ST REV 5.000 2035 08		03/14/2018	RBC CAPITAL MARKETS		5,614,857	4,810,000	30,063	1FE
491311 AP 1	KENTUCKY INFRAS WWTR & D 5.000 2031 02		03/15/2018	MORGAN STANLEY		3,020,508	2,545,000	0	1FE
560551 PW 7	MAINE TURNPIKE AUTH REV 5.000 2033 07		01/25/2018	BAS-MERRILL LYNCH		839,692	700,000	0	1FE
57584Y EQ 8	MASSACHUSETTS DEV FIN AG 4.000 2041 07		03/09/2018	MORGAN STANLEY		4,987,280	4,795,000	0	1FE
64711N 3K 9	NEW MEXICO FIN AUTH SR L 3.500 2037 06		02/21/2018	MORGAN STANLEY		3,041,399	3,050,000	0	1FE
662835 ZS 9	NORTH TEXAS WATER REGL W 3.375 2034 06		03/26/2018	CITIGROUP GLOBAL MARKETS		1,176,053	1,190,000	0	1FE
662842 PE 7	NORTH TEXAS WATER UPPER 3.250 2032 06		02/23/2018	CITIGROUP GLOBAL MARKETS		3,409,006	3,440,000	0	1FE
67919P PE 7	OKLAHOMA WTR RES BRD REV 5.000 2031 04		03/14/2018	BAS-MERRILL LYNCH		2,933,725	2,500,000	0	1FE
686507 HX 5	ORLANDO UTILITIES COMM U 5.000 2031 10		01/18/2018	J P MORGAN CHASE SECURITIES INC		5,704,578	4,700,000	0	1FE
000000 00 0	UNIV OF NE FAC CORP REF(2.400 2023 03		02/14/2018	AMERITAS INVESTMENT CORP		10,000,000	10,000,000	0	1Z
914455 RT 9	UNIVERSITY OF MICHIGAN R 4.000 2034 04		01/25/2018	BAS-MERRILL LYNCH		4,211,854	3,875,000	0	1FE
3137FD BP 6	FHR 4745 E 3.000 2048 01		01/09/2018	MUFG SECURITIES AMERICAS INC		29,492,892	29,468,335	23,738	1
3137FD V9 0	FHR 4753 BK 3.000 2048 01		01/18/2018	ROBERT W BAIRD & CO		9,923,242	10,000,000	25,000	1
3136AT 4R 2	FNR 2016-71 QM 3.000 2046 10		02/01/2018	MUFG SECURITIES AMERICAS INC		4,606,502	4,669,985	1,946	1
35563P DD 8	SCRT 2017-4 HT 2.250 2057 06		02/25/2018	PAR WRITE-UP		8,453	8,453	0	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					115,161,769	109,011,772	80,747	XXX
Bonds - Industrial and Miscellaneous									
00037B AF 9	ABB FINANCE USA 3.800 2028 04	C	03/26/2018	CREDIT SUISSE FIRST BOSTON		4,000,000	4,000,000	0	1FE
00507V AM 1	ACTIVISION BLIZZARD 3.400 2027 06		03/26/2018	DEUTSCHE BANC		962,090	1,000,000	9,728	2FE
00790X AA 9	ADVANCED DISPOSAL SERVIC 5.625 2024 11		03/29/2018	VARIOUS		3,396,938	3,355,000	43,638	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)
012725 AC 1	ALBEMARLE CORP 4.150 2024 12		01/23/2018	BAS-MERRILL LYNCH		4,199,680	4,000,000	24,900	2FE
02209S AS 2	ALTRIA GROUP INC 4.000 2024 01		01/25/2018	CREDIT SUISSE FIRST BOSTON		2,099,360	2,000,000	39,778	1FE
023135 BA 3	AMAZON.COM INC (144A) 3.150 2027 08		02/07/2018	UBS AG		1,950,140	2,000,000	29,225	1FE
023138 AA 8	AMBAC ASSURANCE CORP (14 5.100 2020 06		03/01/2018	PAR WRITE-UP		0	1	0	5*GI
0258M0 EL 9	AMERICAN EXPRESS CREDIT 3.300 2027 05		02/08/2018	DEUTSCHE BANC		1,951,500	2,000,000	18,150	1FE
02665W CE 9	AMERICAN HONDA FINANCE 3.500 2028 02	C	02/12/2018	DEUTSCHE BANC		1,994,140	2,000,000	0	1FE
03040W AQ 8	AMERICAN WATER CAPITAL C 2.950 2027 09		01/18/2018	BAS-MERRILL LYNCH		979,110	1,000,000	13,275	1FE
032654 AN 5	ANALOG DEVICES 3.500 2026 12		03/08/2018	VARIOUS		1,986,490	2,000,000	12,639	2FE
035240 AL 4	ANHEUSER-BUSCH INBEV WOR 4.000 2028 04	C	03/23/2018	DEUTSCHE BANC		2,000,800	2,000,000	0	1FE
045054 AF 0	ASHTEAD CAPITAL (144A) 4.375 2027 08	C	03/12/2018	VARIOUS		950,434	991,000	3,341	3FE
052769 AD 8	AUTODESK INC 4.375 2025 06		03/26/2018	U S BANCORP		1,024,970	1,000,000	12,517	2FE
05723K AE 0	BAKER HUGHES INC 3.337 2027 12		01/10/2018	BAS-MERRILL LYNCH		1,976,620	2,000,000	5,747	1FE
058498 AV 8	BALL CORP 4.875 2026 03		03/23/2018	VARIOUS		1,501,250	1,500,000	2,438	3FE
06051G GZ 6	BANK OF AMERICA CORP 3.366 2026 01		01/19/2018	BAS-MERRILL LYNCH		3,004,960	3,000,000	0	1FE
06051G HG 7	BANK OF AMERICA CORP 3.970 2029 03		02/28/2018	BAS-MERRILL LYNCH		2,000,000	2,000,000	0	1FE
06406R AD 9	BANK OF NEW YORK MELLON 3.250 2027 05		02/12/2018	CITIGROUP GLOBAL MARKETS		1,943,700	2,000,000	15,889	1FE
09247X AN 1	BLACKROCK INC 3.200 2027 03		03/14/2018	GOLDMAN SACHS & CO		3,558,824	3,600,000	31,520	1FE
097023 BX 2	BOEING CO 3.250 2028 03		03/19/2018	VARIOUS		2,339,683	2,375,000	3,747	1FE
741503 BB 1	BOOKING HOLDINGS INC 2.750 2023 03		01/31/2018	MORGAN STANLEY		2,952,510	3,000,000	37,201	2FE
099500 AA 8	BOOZ ALLEN HAMILTON INC 5.125 2025 05		03/22/2018	VARIOUS		1,980,000	2,000,000	38,580	4FE
101137 AS 6	BOSTON SCIENTIFIC 4.000 2028 03		02/23/2018	BARCLAYS CAPITAL INC		1,998,600	2,000,000	111	2FE
103557 AA 2	BOYNE USA (144A) 7.250 2025 05		03/27/2018	WELLS FARGO SECURITIES		500,000	500,000	0	4FE
115637 AS 9	BROWN-FORMAN 3.500 2025 04		03/23/2018	BAS-MERRILL LYNCH		3,986,080	4,000,000	194	1FE
134429 BG 3	CAMPBELL SOUP CO 4.150 2028 03		03/12/2018	CREDIT SUISSE FIRST BOSTON		3,995,480	4,000,000	0	2FE
14912L 6G 1	CATERPILLAR FINANCIAL SE 3.250 2024 12		03/12/2018	SOCIETY GENERALE AMERICAS		990,140	1,000,000	9,389	1FE
15189W AL 4	CENTERPOINT ENERGY RESOU 4.000 2028 04		03/26/2018	CITIGROUP GLOBAL MARKETS		1,998,840	2,000,000	0	2FE
153527 AM 8	CENTRAL GARDEN & PET CO 5.125 2028 02		03/23/2018	BAS-MERRILL LYNCH		1,052,513	1,105,000	16,203	4FE
159864 AC 1	CHARLES RIVER LABORATORI 5.500 2026 04		03/29/2018	BAS-MERRILL LYNCH		2,037,500	2,000,000	0	3FE
17252M AN 0	CINTAS CORP NO 2 3.700 2027 04		03/21/2018	CREDIT SUISSE FIRST BOSTON		2,970,450	3,000,000	53,033	2FE
17401Q AQ 4	CITIZENS BANK NA 3.700 2023 03		03/26/2018	MORGAN STANLEY		998,550	1,000,000	0	2FE
186108 CK 0	CLEVELAND ELECTRIC ILLUM 3.500 2028 04		03/22/2018	SUNTRUST		1,906,840	2,000,000	33,250	2FE
20030N CA 7	COMCAST CORP 3.150 2028 02		01/31/2018	J P MORGAN CHASE SECURITIES INC		1,937,540	2,000,000	30,625	1FE
20030N CH 2	COMCAST CORP 3.550 2028 05		02/02/2018	VARIOUS		3,983,680	4,000,000	0	1FE
205887 BR 2	CONAGRA FOODS 3.200 2023 01		03/20/2018	CITIGROUP GLOBAL MARKETS		2,562,011	2,592,000	13,133	2FE
20605P AH 4	CONCHO RESOURCES INC 3.750 2027 10		02/13/2018	BNP PARIBAS		969,480	1,000,000	14,479	3FE
20826F AQ 9	CONOCOPHILLIPS 4.950 2026 03		03/19/2018	U S BANCORP		3,119,437	2,877,000	2,374	1FE
21036P AY 4	CONSTELLATION BRANDS INC 3.600 2028 02		01/29/2018	BAS-MERRILL LYNCH		2,994,210	3,000,000	0	2FE
219350 AZ 8	CORNING INC 3.700 2023 11		02/22/2018	JEFFERIES & CO INC		1,012,510	1,000,000	10,381	2FE
224044 CG 0	COX COMMUNICATIONS INC (3.350 2026 09		03/21/2018	GOLDMAN SACHS & CO		1,884,280	2,000,000	1,489	2FE
12636Y AA 0	CRH AMERICA INC (144A) 3.400 2027 05	C	01/10/2018	J P MORGAN CHASE SECURITIES INC		1,983,980	2,000,000	11,900	2FE
12636Y AC 6	CRH AMERICA INC (144A) 3.950 2028 04	C	03/28/2018	BAS-MERRILL LYNCH		4,975,570	5,000,000	0	2FE
22822V AK 7	CROWN CASTLE INTL CORP 3.800 2028 02		01/09/2018	CITIGROUP GLOBAL MARKETS		996,150	1,000,000	0	2FE
126408 HJ 5	CSX CORP 3.800 2028 03		02/15/2018	UBS AG		1,998,660	2,000,000	0	2FE
126650 CX 6	CVS HEALTH CORP 4.300 2028 03		03/06/2018	BAS-MERRILL LYNCH		985,940	1,000,000	0	2FE
233851 DF 8	DAIMLER FINANCE NA LLC (3.750 2028 02	C	02/15/2018	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000	0	1FE
235851 AQ 5	DANAHER CORP 3.350 2025 09		03/20/2018	J P MORGAN CHASE SECURITIES INC		3,890,860	3,875,000	17,320	1FE

SCHEDULE D - PART 3

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

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256677 AF 2	DOLLAR GENERAL 4.125 2028 05		03/26/2018	GOLDMAN SACHS & CO		998,990	1,000,000	0	2FE
23331A BG 3	DR HORTON 4.750 2023 02		03/07/2018	CANTOR FITZGERALD		1,233,110	1,170,000	3,705	2FE
26442C AV 6	DUKE ENERGY CAROLINAS 3.050 2023 03		02/27/2018	GOLDMAN SACHS & CO		1,999,980	2,000,000	0	1FE
277432 AR 1	EASTMAN CHEMICAL 3.800 2025 03		03/26/2018	BNP PARIBAS		1,464,472	1,455,000	1,997	2FE
278062 AG 9	EATON CORP 3.103 2027 09		03/23/2018	CITIGROUP GLOBAL MARKETS		2,811,300	3,000,000	3,103	2FE
278865 AV 2	ECOLAB INC 2.700 2026 11		01/04/2018	BARCLAYS CAPITAL INC		961,320	1,000,000	5,025	1FE
532457 BP 2	ELI LILLY 3.100 2027 05		02/20/2018	VARIOUS		1,988,870	2,000,000	13,778	1FE
29362U AB 0	ENTEGRIS INC (144A) 4.625 2026 02		03/26/2018	GOLDMAN SACHS & CO		980,000	1,000,000	5,524	3FE
29379V BE 2	ENTERPRISE PRODUCTS 3.750 2025 02		01/29/2018	BARCLAYS CAPITAL INC		4,092,600	4,000,000	69,167	2FE
26884A BJ 1	ERP OPERATING LP 3.500 2028 03		02/01/2018	UBS AG		1,988,040	2,000,000	0	1FE
30231G AF 9	EXXON MOBIL CORP 2.709 2025 03		02/14/2018	SOCIETY GENERALE AMERICAS		964,410	1,000,000	12,040	1FE
316773 CV 0	FIFTH THIRD BANK 3.950 2028 03		03/12/2018	MORGAN STANLEY		998,200	1,000,000	0	1FE
34959J AG 3	FORTIVE CORPORATION 3.150 2026 06		03/28/2018	J P MORGAN CHASE SECURITIES INC		1,917,100	2,000,000	0	2FE
35802X AJ 2	FRESENIUS MED (144A) 4.750 2024 10	C	03/28/2018	VARIOUS		2,211,758	2,078,000	10,951	2FE
369550 AX 6	GENERAL DYNAMICS CORP 2.125 2026 08		01/31/2018	GOLDMAN SACHS & CO		1,846,320	2,000,000	19,715	1FE
369550 AZ 1	GENERAL DYNAMICS CORP 2.625 2027 11		01/04/2018	DEUTSCHE BANC		2,892,000	3,000,000	24,938	1FE
38141G WV 2	GOLDMAN SACHS GROUP 3.814 2029 04		01/19/2018	GOLDMAN SACHS & CO		2,006,320	2,000,000	0	1FE
437076 BN 1	HOME DEPOT INC 2.125 2026 09		02/13/2018	JEFFERIES & CO INC		2,332,011	2,581,000	22,853	1FE
443510 AJ 1	HUBBELL INC 3.500 2028 02		02/01/2018	VARIOUS		2,984,980	3,000,000	292	2FE
446413 AK 2	HUNTINGTON INGALLS INDUS 3.483 2027 12		03/28/2018	CITIGROUP GLOBAL MARKETS		6,519,932	6,718,000	13,158	2FE
45688C AA 5	INGEVITY CORP (144A) 4.500 2026 02		03/21/2018	VARIOUS		4,548,875	4,700,000	32,663	3FE
465685 AN 5	ITC HOLDINGS CORP (144A) 3.350 2027 11		01/26/2018	GOLDMAN SACHS & CO		2,009,074	2,040,000	14,427	2FE
466313 AH 6	JABIL INC 3.950 2028 01		01/09/2018	J P MORGAN CHASE SECURITIES INC		997,140	1,000,000	0	2FE
832696 AR 9	JM SMUCKER CO 3.375 2027 12		03/27/2018	CITIGROUP GLOBAL MARKETS		1,899,200	2,000,000	21,000	2FE
24422E UB 3	JOHN DEERE CAPITAL CORP 3.050 2028 01		01/03/2018	HSBC		998,380	1,000,000	0	1FE
24422E UE 7	JOHN DEERE CAPITAL CORP 3.450 2025 03		03/08/2018	BARCLAYS CAPITAL INC		1,999,380	2,000,000	0	1FE
478160 BY 9	JOHNSON & JOHNSON 2.450 2026 03		03/07/2018	GOLDMAN SACHS & CO		1,176,850	1,250,000	681	1FE
46647P AM 8	JP MORGAN CHASE 3.509 2029 01		01/17/2018	J P MORGAN CHASE SECURITIES INC		2,000,000	2,000,000	0	1FE
48238T AA 7	KAR AUCTION (144A) 5.125 2025 06		03/15/2018	BAS-MERRILL LYNCH		511,913	510,000	7,841	4FE
49327M 2U 7	KEY BANK NA 3.375 2023 03		02/28/2018	KEYBANC CAPITAL MARK		999,820	1,000,000	0	1FE
49338C AB 9	KEYSPAN GAS EAST CORP 2.742 2026 08	C	01/24/2018	MORGAN STANLEY		1,917,120	2,000,000	24,526	1FE
48250N AA 3	KFC HOLDINGS PIZZA HUT T 5.000 2024 06		03/15/2018	GOLDMAN SACHS & CO		2,015,000	2,000,000	30,000	4FE
494368 BU 6	KIMBERLY CLARK 2.750 2026 02		02/14/2018	BAS-MERRILL LYNCH		950,830	1,000,000	76	1FE
49456B AP 6	KINDER MORGAN INC 4.300 2028 03		03/06/2018	VARIOUS		2,983,790	3,000,000	836	2FE
513075 BB 6	LAMAR MEDIA CORP 5.875 2022 02		02/22/2018	BARCLAYS CAPITAL INC		2,910,420	2,850,000	11,628	1
513075 BE 0	LAMAR MEDIA CORP 5.000 2023 05		03/27/2018	WELLS FARGO SECURITIES		2,020,000	2,000,000	41,111	3FE
514666 AJ 5	LAND O LAKES INC (144A) 6.000 2022 11		03/19/2018	STIFEL NICOLAUS & CO INC		5,456,250	5,000,000	105,000	2FE
526057 CJ 1	LENNAR CORP (144A) 8.375 2021 01		02/12/2018	EXCHANGED		4,552,875	4,047,000	32,952	3FE
538034 AN 9	LIVE NATION ENTERTAINMEN 5.625 2026 03		03/15/2018	J P MORGAN CHASE SECURITIES INC		250,000	250,000	0	1
573284 AQ 9	MARTIN MARIETTA MATERIAL 3.450 2027 06		03/20/2018	CITIGROUP GLOBAL MARKETS		1,906,060	2,000,000	21,275	2FE
574599 BL 9	MASCO CORP 4.375 2026 04		02/01/2018	DEUTSCHE BANC		2,088,160	2,000,000	30,139	2FE
57629W CG 3	MASSMUTUAL GLOBAL FUNDIN 2.950 2025 01		01/09/2018	VARIOUS		3,989,700	4,000,000	0	1FE
57636Q AJ 3	MASTERCARD INC 3.500 2028 02		02/22/2018	GOLDMAN SACHS & CO		2,002,340	2,000,000	0	1FE
58013M FF 6	MCDONALDS CORP 3.800 2028 04		03/20/2018	VARIOUS		2,994,570	3,000,000	1,267	2FE
581557 BJ 3	MCKESSON CORP 3.950 2028 02		02/07/2018	GOLDMAN SACHS & CO		1,999,500	2,000,000	0	2FE
585055 BS 4	MEDTRONIC INC 3.500 2025 03		03/27/2018	VARIOUS		2,006,190	2,000,000	15,653	1FE
59217G CK 3	MET LIFE GLOBAL FUNDING 3.000 2027 09		03/21/2018	J P MORGAN CHASE SECURITIES INC		1,876,580	2,000,000	667	1FE

SCHEDULE D - PART 3

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

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594918 BY 9	MICROSOFT CORP 3.300 2027 02		03/26/2018	WELLS FARGO SECURITIES		985,450	1,000,000	4,767	1FE
60856B AC 8	MOLEX ELECTRONIC TECHNOL 3.900 2025 04		03/08/2018	J P MORGAN CHASE SECURITIES INC		1,001,080	1,000,000	15,925	2FE
610202 BN 2	MONONGAHELA POWER (144A) 4.100 2024 04		03/28/2018	DEUTSCHE BANC		1,358,057	1,308,000	0	2FE
61744Y AP 3	MORGAN STANLEY 3.772 2029 01		01/22/2018	MORGAN STANLEY		2,007,540	2,000,000	105	1FE
620076 BL 2	MOTOROLA SOLUTIONS INC 4.600 2028 02		02/21/2018	J P MORGAN CHASE SECURITIES INC		998,330	1,000,000	0	2FE
55336V AJ 9	MPLX LP 4.875 2025 06		01/16/2018	WELLS FARGO SECURITIES		2,143,580	2,000,000	12,729	2FE
55336V AR 1	MPLX LP 4.000 2028 03		02/05/2018	MIZUHO INTERNATIONAL PLC		995,510	1,000,000	0	2FE
628530 BG 1	MYLAN INC (144A) 4.550 2028 04		03/29/2018	DEUTSCHE BANC		2,000,370	2,000,000	0	2FE
637432 NP 6	NATIONAL RURAL UTILITIES 3.400 2028 02		02/01/2018	VARIOUS		2,997,220	3,000,000	0	1FE
U6S10C AT 2	NESTLE HOLDINGS INC 2.375 2022 11	C	01/03/2018	TD SECURITIES		6,360,090	6,432,000	20,368	1FE
64952W CX 9	NEW YORK LIFE GLOBAL FUN 3.000 2028 01		01/03/2018	CREDIT SUISSE FIRST BOSTON		1,984,100	2,000,000	0	1FE
65473Q BE 2	NISOURCE FINANCE CORP 3.490 2027 05		01/09/2018	J P MORGAN CHASE SECURITIES INC		1,011,830	1,000,000	5,429	2FE
65473Q BH 5	NISOURCE FINANCE CORP 2.650 2022 11		01/23/2018	DEUTSCHE BANC		518,044	525,000	2,628	2FE
665772 BN 8	NORTHERN STATES POWER - 7.125 2025 07		03/28/2018	AMHERST PIERPONT SEC		1,780,760	1,450,000	0	1FE
665789 AY 9	NORTHERN STATES POWER - 3.300 2024 06		03/28/2018	DEUTSCHE BANC		2,000,140	2,000,000	0	1FE
666807 BN 1	NORTHROP GRUMMAN CORP 3.250 2028 01		03/23/2018	CITIGROUP GLOBAL MARKETS		1,897,200	2,000,000	29,611	2FE
67021C AM 9	NSTAR ELECTRIC CO 3.200 2027 05		01/30/2018	ROBERT W BAIRD & CO		2,022,672	2,043,000	13,802	1FE
670346 AL 9	NUCOR CORP 4.125 2022 09		02/26/2018	PNC CAPITAL MARKETS		1,041,580	1,000,000	18,677	1FE
68268N AP 8	ONEOK PARTNERS 4.900 2025 03		01/19/2018	SMBC NIKKO SEC		1,341,918	1,254,000	21,847	2FE
688239 AE 2	OSHKOSH CORP 5.375 2025 03		03/26/2018	BAS-MERRILL LYNCH		4,551,325	4,370,000	47,276	2FE
695114 CR 7	PACIFICORP 3.600 2024 04		03/06/2018	MORGAN STANLEY		1,023,640	1,000,000	15,700	1FE
695156 AR 0	PACKAGING CORP OF AMERIC 3.650 2024 09		02/05/2018	BAS-MERRILL LYNCH		1,017,110	1,000,000	14,397	2FE
703481 AA 9	PATTERSON-UTI ENERGY INC 3.950 2028 02		01/10/2018	GOLDMAN SACHS & CO		1,998,500	2,000,000	0	2FE
707569 AS 8	PENN NATIONAL GAMING (14 5.625 2027 01		03/19/2018	VARIOUS		1,956,250	2,000,000	19,844	4FE
709599 AZ 7	PENSKE TRUCK LEASING (14 3.950 2025 03		03/05/2018	J P MORGAN CHASE SECURITIES INC		1,992,240	2,000,000	0	2FE
718172 BT 5	PHILIP MORRIS INTERNATIO 2.750 2026 02		01/02/2018	CITIGROUP GLOBAL MARKETS		1,004,029	1,031,000	10,160	1FE
718546 AR 5	PHILLIPS 66 3.900 2028 03		02/27/2018	VARIOUS		2,000,220	2,000,000	0	2FE
000000 00 0	PLEXUS CORP 4.050 2025 06		03/22/2018	BAS-MERRILL LYNCH		4,000,000	4,000,000	0	2Z
000000 00 0	PLEXUS CORP 4.220 2028 06		03/22/2018	BAS-MERRILL LYNCH		4,000,000	4,000,000	0	2Z
69353R FJ 2	PNC BANK NA 3.250 2028 01		01/18/2018	VARIOUS		1,991,200	2,000,000	0	1FE
693506 BP 1	PPG INDUSTRIES 3.750 2028 03		03/26/2018	VARIOUS		3,999,340	4,000,000	3,229	1FE
74005P BQ 6	PRAXAIR INC 3.200 2026 01		02/05/2018	UBS AG		3,000,630	3,000,000	1,867	1FE
740189 AM 7	PRECISION CAST 3.250 2025 06		03/21/2018	J P MORGAN CHASE SECURITIES INC		1,977,940	2,000,000	17,694	1FE
74256L AU 3	PRINCIPAL LIFE GLOBAL FU 3.000 2026 04		02/12/2018	CITIGROUP GLOBAL MARKETS		999,242	1,040,000	10,053	1FE
74432Q CC 7	PRUDENTIAL FINANCIAL INC 3.878 2028 03		03/22/2018	J P MORGAN CHASE SECURITIES INC		5,000,000	5,000,000	0	1FE
74456Q BS 4	PUBLIC SERVICE ELECTRIC 3.000 2027 05		01/17/2018	J P MORGAN CHASE SECURITIES INC		989,610	1,000,000	5,333	1FE
74460D AC 3	PUBLIC STORAGE 3.094 2027 09		02/21/2018	BAS-MERRILL LYNCH		959,120	1,000,000	13,321	1FE
75524D AP 5	RBS GLOBAL/REXNORD (144A 4.875 2025 12		03/19/2018	VARIOUS		4,219,000	4,300,000	58,960	4FE
756109 AV 6	REALTY INCOME CORP 3.875 2025 04		03/27/2018	CITIGROUP GLOBAL MARKETS		995,000	1,000,000	0	2FE
75884R AX 1	REGENCY CENTERS LP 4.125 2028 03		02/28/2018	J P MORGAN CHASE SECURITIES INC		998,370	1,000,000	0	2FE
74949L AB 8	RELX CAPITAL INC 3.500 2023 03	C	03/09/2018	BAS-MERRILL LYNCH		1,991,560	2,000,000	0	2FE
760759 AS 9	REPUBLIC SERVICES 3.375 2027 11		03/22/2018	VARIOUS		3,904,770	4,000,000	41,625	2FE
771196 BK 7	ROCHE HOLDINGS INC (144A 2.625 2026 05	C	01/31/2018	GOLDMAN SACHS & CO		1,915,840	2,000,000	11,229	1FE
771196 BL 5	ROCHE HOLDINGS INC (144A 2.375 2027 01	C	03/22/2018	J P MORGAN CHASE SECURITIES INC		1,832,180	2,000,000	7,653	1FE
771367 CD 9	ROCHESTER GAS AND ELECTR 3.100 2027 06		03/21/2018	SCOTIA CAPITAL		1,906,720	2,000,000	19,289	1FE
776743 AB 2	ROPER TECHNOLOGIES INC 3.850 2025 12		03/22/2018	BARCLAYS CAPITAL INC		3,027,150	3,000,000	32,404	2FE

SCHEDULE D - PART 3

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78355H KG 3	RYDER SYSTEM INC 3.400 2023 03		02/21/2018	LLOYDS BANK		997,300	1,000,000	0	2FE
845011 AA 3	SOUTHWEST GAS CORP 3.700 2028 04		03/20/2018	VARIOUS		3,745,565	3,750,000	1,978	1FE
855244 AP 4	STARBUCKS CORP 3.500 2028 03		03/21/2018	VARIOUS		4,955,870	5,000,000	6,708	1FE
857477 AT 0	STATE STREET CORP 3.550 2025 08		01/31/2018	GOLDMAN SACHS & CO		1,123,320	1,100,000	17,789	1FE
863667 AQ 4	STRYKER CORP 3.650 2028 03		02/26/2018	WELLS FARGO SECURITIES		1,999,160	2,000,000	0	2FE
871829 BG 1	SYSCO CORP 3.550 2025 03		03/09/2018	TD SECURITIES		993,580	1,000,000	0	1FE
879369 AF 3	TELEFLEX INC 4.625 2027 11		03/08/2018	VARIOUS		1,714,256	1,765,000	25,104	3FE
882384 AD 2	TEXAS EASTERN TRANSMISSI 3.500 2028 01		01/08/2018	J P MORGAN CHASE SECURITIES INC		2,004,820	2,000,000	194	2FE
883203 BY 6	TEXTRON INC 3.375 2028 03		02/14/2018	MORGAN STANLEY		1,293,732	1,350,000	19,364	2FE
883556 BR 2	THERMO FISHER SCIENTIFIC 2.950 2026 09		02/12/2018	DEUTSCHE BANC		1,893,620	2,000,000	23,764	2FE
87261Q AB 9	TMS INTERNATIONAL CORP (7.250 2025 08		03/26/2018	CREDIT SUISSE FIRST BOSTON		1,055,000	1,000,000	8,660	5FE
89236T EM 3	TOYOTA MOTOR CREDIT CORP 3.050 2028 01	C	01/09/2018	VARIOUS		1,994,280	2,000,000	0	1FE
893574 AJ 2	TRANSCONTINENTAL GAS PIP 4.000 2028 03		03/08/2018	BARCLAYS CAPITAL INC		994,460	1,000,000	0	2FE
904764 BA 4	UNILEVER CAPITAL 3.125 2023 03	C	03/19/2018	CITIGROUP GLOBAL MARKETS		1,986,260	2,000,000	0	1FE
904764 BC 0	UNILEVER CAPITAL 3.500 2028 03	C	03/19/2018	CITIGROUP GLOBAL MARKETS		3,939,560	4,000,000	0	1FE
91324P CV 2	UNITEDHEALTH GROUP INC 3.100 2026 03		03/07/2018	GOLDMAN SACHS & CO		1,941,480	2,000,000	29,967	1FE
92047W AC 5	VALVOLINE INC 5.500 2024 07		03/28/2018	VARIOUS		5,005,350	4,860,000	41,883	3FE
92277G AM 9	VENTAS REALTY LP 4.000 2028 03		02/13/2018	JEFFERIES & CO INC		992,330	1,000,000	0	2FE
92343V DW 1	VERIZON COMMUNICATIONS 3.125 2022 03		01/30/2018	GOLDMAN SACHS & CO		2,009,820	2,000,000	23,438	2FE
92343V CR 3	VERIZON COMMUNICATIONS I 3.500 2024 11		03/26/2018	WELLS FARGO SECURITIES		167,027	170,000	2,430	2FE
927804 FZ 2	VIRGINIA ELECTRIC & POWE 3.800 2028 04		03/21/2018	BNP PARIBAS		1,998,980	2,000,000	211	1FE
92826C AH 5	VISA INC 2.750 2027 09		02/26/2018	VARIOUS		2,889,010	3,000,000	33,229	1FE
928563 AB 1	VMWARE INC 2.950 2022 08		01/09/2018	BARCLAYS CAPITAL INC		995,450	1,000,000	11,472	2FE
931427 AH 1	WALGREENS BOOTS ALLIANCE 3.800 2024 11		02/06/2018	BNP PARIBAS		2,031,920	2,000,000	16,889	2FE
958254 AH 7	WESTERN GAS PARTNERS LP 4.500 2028 03		02/21/2018	MIZUHO INTERNATIONAL PLC		994,350	1,000,000	0	2FE
96145D AG 0	WESTROCK CO (144A) 4.000 2028 03		03/01/2018	WELLS FARGO SECURITIES		2,994,810	3,000,000	0	2FE
978097 AD 5	WOLVERINE WORLD (144A) 5.000 2026 09		03/26/2018	VARIOUS		1,941,375	1,950,000	2,937	3FE
98311A AA 3	WYNDHAM HOTELS & RESORTS 5.375 2026 04		03/29/2018	BARCLAYS CAPITAL INC		1,000,000	1,000,000	0	3FE
98877D AC 9	ZF NA CAPITAL (144A) 4.750 2025 04	C	03/28/2018	CREDIT SUISSE FIRST BOSTON		1,013,750	1,000,000	0	2FE
98956P AQ 5	ZIMMER BIOMET HOLDINGS I 3.700 2023 03		03/09/2018	SMBC NIKKO SEC		999,410	1,000,000	0	2FE
88579Y AR 2	3M COMPANY 3.000 2025 08		02/22/2018	J P MORGAN CHASE SECURITIES INC		1,960,870	2,000,000	2,667	1FE
775109 BF 7	ROGERS COMMUNICATIONS 2.900 2026 11	A	02/06/2018	WELLS FARGO SECURITIES		1,904,160	2,000,000	13,372	2FE
87971M BD 4	TELUS CORP 2.800 2027 02	A	02/13/2018	WELLS FARGO SECURITIES		2,786,102	3,024,000	42,101	2FE
87971M BF 9	TELUS CORP 3.700 2027 09	A	03/27/2018	WELLS FARGO SECURITIES		4,157,488	4,200,000	5,365	2FE
009279 AA 8	AIRBUS SE (144A) 3.150 2027 04	D	02/05/2018	VARIOUS		3,479,820	3,520,000	33,509	1FE
02315Q AA 6	AMBAC LSNI LLC (144A) 6.810 2023 02	D	03/01/2018	PAR WRITE-UP		0	7	0	5*GI
034863 AU 4	ANGLO AMERICAN CAPITAL (4.500 2028 03	D	03/13/2018	MORGAN STANLEY		995,460	1,000,000	0	2FE
00182E BJ 7	ANZ NEW ZEALAND INTL/LDN 3.450 2028 01	D	01/16/2018	CITIGROUP GLOBAL MARKETS		996,570	1,000,000	0	1FE
05579H AJ 1	BNZ INTL FUNDING (144A) 3.375 2023 03	D	02/22/2018	TD SECURITIES		994,310	1,000,000	0	1FE
2027A0 JZ 3	COMMONWEALTH BANK AUST (3.900 2028 03	D	03/12/2018	BAS-MERRILL LYNCH		3,997,040	4,000,000	0	1FE
2027A0 HY 8	COMMONWEALTH BANK OF AUS 2.625 2026 09	D	02/27/2018	DEUTSCHE BANC		1,844,880	2,000,000	25,521	1FE
21688A AL 6	COOPERATIEVE RABOBANK UA 2.750 2023 01	D	01/03/2018	GOLDMAN SACHS & CO		999,300	1,000,000	0	1FE
225401 AF 5	CREDIT SUISSE GROUP AG (3.869 2029 01	D	01/08/2018	CREDIT SUISSE FIRST BOSTON		2,004,450	2,000,000	0	2FE
45687A AP 7	INGERSOLL-RAND GL 3.750 2028 08	D	02/16/2018	J P MORGAN CHASE SECURITIES INC		4,987,030	5,000,000	0	2FE
539439 AQ 2	LLOYDS BANKING GROUP PLC 3.574 2028 11	D	01/29/2018	J P MORGAN CHASE SECURITIES INC		1,955,500	2,000,000	16,679	1FE
539439 AR 0	LLOYDS BANKING GROUP PLC 4.375 2028 03	D	03/15/2018	MORGAN STANLEY		1,992,940	2,000,000	0	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
63861V AB 3	NATIONWIDE BUILDING SOCI 4.302 2029 03	D	03/01/2018	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0	2FE
75625Q AD 1	RECKITT BENCKISER TSY (1 2.750 2024 06	D	01/09/2018	J P MORGAN CHASE SECURITIES INC		974,150	1,000,000	1,146	1FE
780097 BD 2	ROYAL BANK OF SCOTLAND G 3.875 2023 09	D	01/04/2018	MORGAN STANLEY		1,012,790	1,000,000	12,486	2FE
780153 AG 7	ROYAL CARIBBEAN CRUISES 7.500 2027 10	D	02/14/2018	JEFFERIES & CO INC		3,734,310	3,000,000	75,625	2FE
80281L AH 8	SANTANDER UK GROUP HLDGS 3.373 2024 01	D	01/02/2018	MORGAN STANLEY		1,000,000	1,000,000	0	2FE
822582 BD 3	SHELL INTERNATIONAL FIN 3.250 2025 05	D	01/18/2018	BAS-MERRILL LYNCH		1,013,890	1,000,000	6,410	1FE
82481L AD 1	SHIRE ACQ INV IRELAND DA 3.200 2026 09	D	03/23/2018	DEUTSCHE BANC		2,789,460	3,000,000	1,067	2FE
82620K AE 3	SIEMENS FINANCIERINGSMAT 3.250 2025 05	D	03/21/2018	CITIGROUP GLOBAL MARKETS		1,962,840	2,000,000	20,944	1FE
82620K AL 7	SIEMENS FINANCIERINGSMAT 2.350 2026 10	D	02/05/2018	HSBC		1,834,440	2,000,000	14,622	1FE
961214 DW 0	WESTPAC BANKING CORP 3.400 2028 01	D	01/17/2018	GOLDMAN SACHS & CO		1,992,940	2,000,000	0	1FE
46640B AC 8	JPMMT 2013-2 A2 CMO 3.500 2043 05		03/06/2018	BAS-MERRILL LYNCH		37,490,641	37,842,458	25,754	1FM
46649T AE 6	JPMMT 2018-3 A5 (144A) 3.500 2048 04		03/23/2018	J P MORGAN CHASE SECURITIES INC		11,464,063	11,500,000	31,306	1FE
81746V AA 8	SEMT 2018-3 A1 (144A) 3.500 2048 03		02/20/2018	WELLS FARGO SECURITIES		24,699,219	25,000,000	63,194	1FE
81746V AD 2	SEMT 2018-3 A4 (144A) 3.500 2048 03		02/20/2018	WELLS FARGO SECURITIES		9,984,375	10,000,000	25,278	1FE
03027W AK 8	AMT 2018-1 (144A) 3.652 2048 03		03/27/2018	BARCLAYS CAPITAL INC		2,000,000	2,000,000	0	1FE
05526Q AA 4	BAMLL 2015-200P A 3.218 2033 04		02/14/2018	CITIGROUP GLOBAL MARKETS		6,880,456	6,975,000	9,352	1FM
08162P AW 1	BMARK 2018-B1 A4 3.402 2051 01		01/19/2018	DEUTSCHE BANC		10,099,195	10,000,000	28,350	1FE
36192R AA 0	GSMS 2012-BWTR A (144A) 2.954 2034 11		03/22/2018	DEUTSCHE BANC		3,628,017	3,720,000	7,631	1FM
43300L AA 8	HILT 2016-HHV A 3.719 2038 11		01/05/2018	BAS-MERRILL LYNCH		2,882,688	2,800,000	2,314	1FE
78403D AM 2	SBAC 2018-1C 3.448 2048 03		02/16/2018	BARCLAYS CAPITAL INC		3,000,000	3,000,000	0	1FE
91830C AA 6	VNDO 2012-6AVE A 2.995 2030 11		01/05/2018	CITIGROUP GLOBAL MARKETS		4,390,271	4,350,000	2,896	1FM
15033E AA 6	CEDF 2018-9A A1 (144A) 3.230 2031 04		03/21/2018	CITIGROUP GLOBAL MARKETS		8,650,000	8,650,000	0	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					541,636,194	543,698,466	2,363,707	XXX
8399997.	Total - Bonds - Part 3					915,102,574	906,596,056	2,846,222	XXX
8399999.	Total - Bonds					915,102,574	906,596,056	2,846,222	XXX
Common Stocks - Industrial and Miscellaneous									
521865 20 4	LEAR CORP		03/14/2018	DIRECT WITH COMPANY	1,047.920	0	XXX	0	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					0	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					0	XXX	0	XXX
9799999.	Total - Common Stocks					0	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					0	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					915,102,574	XXX	2,846,222	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	..	02/01/2018.	REDEEMED		47,823	47,823	47,823	47,823	0	0	0	0	0	47,823	0	0	0	1,179	02/01/2027.	4
217194 AB 5	COP I LLC 3.650	..	03/05/2018.	REDEEMED		89,023	89,023	89,023	89,023	0	0	0	0	0	89,023	0	0	0	812	12/05/2021.	1
367333 AA 9	GATE CAPITAL 3.550	..	03/11/2018.	REDEEMED		93,263	93,263	93,263	93,263	0	0	0	0	0	93,263	0	0	0	828	06/11/2021.	1
89609G AA 0	TRICAHUE LEASING 3.503	..	02/19/2018.	REDEEMED		172,986	172,986	172,986	172,985	0	1	0	1	0	172,986	0	0	0	1,515	11/19/2021.	1
912828 UE 8	U S TREASURY NOTES .750	..	12/31/2017.	MATURED		0	0	0	0	0	0	0	0	0	0	0	0	0	75,000	12/31/2017.	1
912828 UR 9	U S TREASURY NOTES .750	..	02/28/2018.	MATURED		31,000,000	31,000,000	30,864,479	30,992,216	0	7,784	0	7,784	0	31,000,000	0	0	0	116,250	02/28/2018.	1
912828 UU 2	U S TREASURY NOTES .750	..	03/31/2018.	MATURED		30,000,000	30,000,000	29,957,913	29,995,667	0	4,333	0	4,333	0	30,000,000	0	0	0	0	03/31/2018.	1
228027 AA 6	VESSEL MANAGEMENT SERV 3.432	..	02/15/2018.	REDEEMED		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	515	08/15/2036.	1
228027 AB 4	VESSEL MANAGEMENT SERV 3.477	..	01/16/2018.	REDEEMED		40,000	40,000	40,000	39,999	0	1	0	1	0	40,000	0	0	0	695	01/16/2037.	1
02265Q AA 6	AMAL LIMITED 3.465	D	02/21/2018.	REDEEMED		111,897	111,897	111,897	111,897	0	0	0	0	0	111,897	0	0	0	969	08/21/2021.	1
36179S UT 2	GNMA II PASS #MA4194 2.500	..	03/20/2018.	PAID ON PRINCIPAL		189,325	189,325	187,609	187,622	0	1,703	0	1,703	0	189,325	0	0	0	818	01/20/2047.	1
36179T G2 5	GNMA II PASS #MA4717 2.500	..	03/20/2018.	PAID ON PRINCIPAL		56,682	56,682	56,203	56,213	0	469	0	469	0	56,682	0	0	0	235	09/20/2047.	1
36179M E2 2	GNMA II PASS #00MA0153 3.000	..	03/20/2018.	PAID ON PRINCIPAL		83,567	83,567	84,755	84,613	0	(1,046)	0	(1,046)	0	83,567	0	0	0	407	06/20/2042.	1
36202C 3X 9	GNMA II PASS #2614 6.000	..	03/20/2018.	PAID ON PRINCIPAL		2,334	2,334	2,262	2,287	0	46	0	46	0	2,334	0	0	0	20	07/20/2028.	1
36202D 6D 8	GNMA II PASS #3568 5.000	..	03/20/2018.	PAID ON PRINCIPAL		86,544	86,544	86,003	86,070	0	474	0	474	0	86,544	0	0	0	655	06/20/2034.	1
36202E BU 2	GNMA II PASS #3651 5.000	..	03/20/2018.	PAID ON PRINCIPAL		262,447	262,447	260,807	261,031	0	1,416	0	1,416	0	262,447	0	0	0	2,096	12/20/2034.	1
36202E DD 8	GNMA II PASS #3700 4.500	..	03/20/2018.	PAID ON PRINCIPAL		61,507	61,507	58,249	58,931	0	2,575	0	2,575	0	61,507	0	0	0	394	04/20/2035.	1
36202E ET 2	GNMA II PASS #3746 4.500	..	03/20/2018.	PAID ON PRINCIPAL		130,448	130,448	124,324	125,452	0	4,996	0	4,996	0	130,448	0	0	0	637	08/20/2035.	1
36202E E7 0	GNMA II PASS #3758 4.500	..	03/20/2018.	PAID ON PRINCIPAL		60,611	60,611	57,845	58,581	0	2,030	0	2,030	0	60,611	0	0	0	567	09/20/2035.	1
36202E E8 8	GNMA II PASS #3759 5.000	..	03/20/2018.	PAID ON PRINCIPAL		87,201	87,201	86,942	86,949	0	252	0	252	0	87,201	0	0	0	711	09/20/2035.	1
36202E FL 8	GNMA II PASS #3771 4.500	..	03/20/2018.	PAID ON PRINCIPAL		236,020	236,020	226,985	229,182	0	6,839	0	6,839	0	236,020	0	0	0	971	10/20/2035.	1
36202E F2 0	GNMA II PASS #3785 5.000	..	03/20/2018.	PAID ON PRINCIPAL		148,815	148,815	145,675	146,298	0	2,516	0	2,516	0	148,815	0	0	0	1,019	11/20/2035.	1
36202E HF 9	GNMA II PASS #3830 5.500	..	03/20/2018.	PAID ON PRINCIPAL		65,464	65,464	62,774	62,996	0	2,468	0	2,468	0	65,464	0	0	0	543	03/20/2036.	1
36177P CY 9	GNMA PASS TH #00794586 3.500	..	03/15/2018.	PAID ON PRINCIPAL		408,924	408,924	426,240	428,887	0	(19,963)	0	(19,963)	0	408,924	0	0	0	2,327	03/15/2042.	1
36213E WV 4	GNMA PASS TH #552460 6.000	..	03/15/2018.	PAID ON PRINCIPAL		733	733	712	709	0	24	0	24	0	733	0	0	0	7	03/15/2032.	1
36201M SA 1	GNMA PASS TH #587413 5.500	..	03/15/2018.	PAID ON PRINCIPAL		791	791	809	808	0	(16)	0	(16)	0	791	0	0	0	7	11/15/2032.	1
36201M SJ 2	GNMA PASS TH #587421 5.500	..	03/15/2018.	PAID ON PRINCIPAL		2,018	2,018	2,063	2,052	0	(34)	0	(34)	0	2,018	0	0	0	19	11/15/2032.	1
36200M YX 5	GNMA PASS TH #604726 4.500	..	03/15/2018.	PAID ON PRINCIPAL		8,440	8,440	8,044	8,116	0	324	0	324	0	8,440	0	0	0	63	10/15/2033.	1
36290R YQ 0	GNMA PASS TH #615519 4.500	..	03/15/2018.	PAID ON PRINCIPAL		16,380	16,380	15,433	15,636	0	744	0	744	0	16,380	0	0	0	151	09/15/2033.	1
36290R 6X 6	GNMA PASS TH #615686 4.500	..	03/15/2018.	PAID ON PRINCIPAL		3,189	3,189	3,005	3,045	0	144	0	144	0	3,189	0	0	0	24	10/15/2033.	1
3620AQ PR 8	GNMA PASS TH #736732 4.500	..	03/15/2018.	PAID ON PRINCIPAL		97,438	97,438	97,887	97,969	0	(531)	0	(531)	0	97,438	0	0	0	557	05/15/2040.	1
3620AW FY 1	GNMA PASS TH #741883 4.500	..	03/15/2018.	PAID ON PRINCIPAL		31,654	31,654	31,800	31,827	0	(173)	0	(173)	0	31,654	0	0	0	154	05/15/2040.	1
38375B SF 0	GNR 2012-H11 BA CMO 2.000	..	03/20/2018.	PAID ON PRINCIPAL		1,450,677	1,450,677	1,449,922	1,449,285	0	1,392	0	1,392	0	1,450,677	0	0	0	4,521	05/20/2062.	1
38375B RQ 7	GNR 2012-H12 HA CMO 2.000	..	03/20/2018.	PAID ON PRINCIPAL		273,028	273,028	272,857	272,762	0	266	0	266	0	273,028	0	0	0	686	03/20/2062.	1
38375B TF 9	GNR 2012-H14 GA 2.000	..	03/20/2018.	PAID ON PRINCIPAL		1,654,148	1,654,148	1,650,530	1,652,031	0	2,117	0	2,117	0	1,654,148	0	0	0	6,054	06/20/2062.	1
38375B TA 0	GNR 2012-H16 HA 2.000	..	03/20/2018.	PAID ON PRINCIPAL		1,094,354	1,094,354	1,097,518	1,094,576	0	(222)	0	(222)	0	1,094,354	0	0	0	3,077	07/20/2062.	1
38375B K8 4	GNR 2013-H04 BA CMO 1.650	..	03/20/2018.	PAID ON PRINCIPAL		224,809	224,809	224,317	224,530	0	279	0	279	0	224,809	0	0	0	588	02/20/2063.	1
38376R GW 0	GNR 2015-H22 HA 2.550	..	03/20/2018.	PAID ON PRINCIPAL		814,984	814,984	812,164	812,454	0	2,530	0	2,530	0	814,984	0	0	0	4,363	08/20/2065.	1
38376R LX 2	GNR 2015-H29 HA 2.500	..	03/20/2018.	PAID ON PRINCIPAL		237,119	237,119	235,489	235,723	0	1,396	0	1,396	0	237,119	0	0	0	1,202	09/20/2065.	1
38375U WW 6	GNR 2016-H11 GA 2.000	..	03/20/2018.	PAID ON PRINCIPAL		162,694	162,694	157,254	157,150	0	5,544	0	5,544	0	162,694	0	0	0	515	04/20/2066.	1
38376R VM 5	GNR 2016-H13 JA 2.000	..	03/20/2018.	PAID ON PRINCIPAL		348,132	348,132	332,466	332,987	0	15,146	0	15,146	0	348,132	0	0	0	1,132	06/20/2066.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
38376R ZJ 8	GNR 2016-H19 FC 1.974	..	03/20/2018.	PAID ON PRINCIPAL		772,539	772,539	772,358	774,585	0	(2,046)	0	(2,046)	0	772,539	0	0	0	2,342	08/20/2066.	1
38376R YG 5	GNR 2016-H20 FN 2.324	..	03/20/2018.	PAID ON PRINCIPAL		329,117	329,117	328,500	329,560	0	(443)	0	(443)	0	329,117	0	0	0	1,234	09/20/2066.	1
38376R G7 5	GNR 2016-H24 DA 2.500	..	03/20/2018.	PAID ON PRINCIPAL		364,088	364,088	356,237	356,866	0	7,223	0	7,223	0	364,088	0	0	0	2,021	09/20/2066.	1
38375U J9 2	GNR 2017-H19 MA 2.500	..	03/20/2018.	PAID ON PRINCIPAL		151,338	151,338	150,108	150,143	0	1,195	0	1,195	0	151,338	0	0	0	625	04/20/2067.	1
38380U WQ 2	GNR 2018-11 PA CMO 3.000	..	03/20/2018.	PAID ON PRINCIPAL		179,394	179,394	178,643	178,643	0	751	0	751	0	179,394	0	0	0	601	12/20/2047.	1
36225C B7 0	G2 (ARM) #80061 2.625	..	03/20/2018.	PAID ON PRINCIPAL		871	871	879	863	0	8	0	8	0	871	0	0	0	3	04/20/2027.	1
36225C CN 4	G2 (ARM) #80076 2.625	..	03/20/2018.	PAID ON PRINCIPAL		1,321	1,321	1,335	1,310	0	11	0	11	0	1,321	0	0	0	7	05/20/2027.	1
36225C C9 5	G2 (ARM) #80095 2.750	..	03/20/2018.	PAID ON PRINCIPAL		604	604	612	603	0	1	0	1	0	604	0	0	0	3	07/20/2027.	1
36198V KR 7	GN AI8404 (PROJECT LOA 3.310	..	03/15/2018.	PAID ON PRINCIPAL		163,640	163,640	172,538	171,476	0	(7,835)	0	(7,835)	0	163,640	0	0	0	904	05/15/2030.	1
38379K VJ 4	GNR 2015-101 AB (PROJE 2.400	..	03/16/2018.	PAID ON PRINCIPAL		101,791	101,791	101,815	101,794	0	(3)	0	(3)	0	101,791	0	0	0	407	07/16/2048.	1
38379K GA 0	GNR 2015-32 AG (PROJEC 2.300	..	03/16/2018.	PAID ON PRINCIPAL		255,094	255,094	252,404	252,719	0	2,376	0	2,376	0	255,094	0	0	0	1,391	02/16/2049.	1
38379U PD 2	GNR 2016-50 A (PROJECT 2.300	..	03/16/2018.	PAID ON PRINCIPAL		23,728	23,728	23,795	23,769	0	(41)	0	(41)	0	23,728	0	0	0	92	07/16/2052.	1
38379U SP 2	GNR 2016-64 CA (PROJEC 2.300	..	03/16/2018.	PAID ON PRINCIPAL		26,341	26,341	26,382	26,373	0	(31)	0	(31)	0	26,341	0	0	0	101	03/16/2045.	1
38379U XR 2	GNR 2016-98 AF (PROJEC 2.350	..	03/16/2018.	PAID ON PRINCIPAL		29,374	29,374	28,676	28,695	0	679	0	679	0	29,374	0	0	0	116	03/16/2057.	1
38379R V6 7	GNR 2017-124 AB (PROJE 2.650	..	03/16/2018.	PAID ON PRINCIPAL		110,538	110,538	110,244	110,251	0	286	0	286	0	110,538	0	0	0	490	08/16/2057.	1
38379R 4V 2	GNR 2017-143 AC (PROJE 2.600	..	03/16/2018.	PAID ON PRINCIPAL		156,613	156,613	156,235	156,244	0	369	0	369	0	156,613	0	0	0	679	07/16/2057.	1
38380J FU 7	GNR 2017-171 AC (PROJE 2.500	..	03/16/2018.	PAID ON PRINCIPAL		78,310	78,310	76,894	76,918	0	1,392	0	1,392	0	78,310	0	0	0	327	09/16/2054.	1
38380J HP 6	GNR 2017-181 AG (PROJE 2.600	..	03/16/2018.	PAID ON PRINCIPAL		91,716	91,716	89,935	89,937	0	1,778	0	1,778	0	91,716	0	0	0	398	02/16/2059.	1
38380J GM 4	GNR 2017-185 AC (PROJE 2.600	..	03/16/2018.	PAID ON PRINCIPAL		38,042	38,042	37,342	37,343	0	699	0	699	0	38,042	0	0	0	165	03/16/2058.	1
38379U 7A 8	GNR 2017-30 AB (PROJEC 2.400	..	03/16/2018.	PAID ON PRINCIPAL		44,205	44,205	43,472	43,537	0	668	0	668	0	44,205	0	0	0	177	03/16/2051.	1
38380J KW 7	GNR 2018-4 AE (PROJECT 2.450	..	03/16/2018.	PAID ON PRINCIPAL		22,400	22,400	21,898	21,898	0	502	0	502	0	22,400	0	0	0	69	08/16/2058.	1
38380J MC 9	GNR 2018-9 AB (PROJEC 2.500	..	03/16/2018.	PAID ON PRINCIPAL		22,745	22,745	22,059	22,059	0	686	0	686	0	22,745	0	0	0	71	05/16/2058.	1
83162C XD 0	SBAP 2015-20G 1 2.880	..	01/01/2018.	PAID ON PRINCIPAL		199,884	199,884	199,619	199,785	0	99	0	99	0	199,884	0	0	0	2,989	07/01/2035.	1
83162C XZ 1	SBAP 2016-10E 1 1.800	..	03/01/2018.	PAID ON PRINCIPAL		428,074	428,074	428,074	428,230	0	(156)	0	(156)	0	428,074	0	0	0	4,106	09/01/2026.	1
83162C YL 1	SBAP 2017-10B 1 2.630	..	03/01/2018.	PAID ON PRINCIPAL		127,033	127,033	127,033	127,086	0	(52)	0	(52)	0	127,033	0	0	0	1,670	03/01/2027.	1
83162C YV 9	SBAP 2017-10E 1 1.980	..	03/01/2018.	PAID ON PRINCIPAL		121,061	121,061	121,061	121,060	0	1	0	1	0	121,061	0	0	0	1,119	09/01/2027.	1
83162C YG 2	SBAP 2017-20A 1 2.800	..	01/01/2018.	PAID ON PRINCIPAL		166,431	166,431	166,431	166,515	0	(85)	0	(85)	0	166,431	0	0	0	2,372	01/01/2037.	1
83162C YM 9	SBAP 2017-20C 1 3.040	..	03/01/2018.	PAID ON PRINCIPAL		496,502	496,502	496,502	496,733	0	(231)	0	(231)	0	496,502	0	0	0	7,899	03/01/2037.	1
83162C YT 4	SBAP 2017-20G 1 2.980	..	01/01/2018.	PAID ON PRINCIPAL		232,966	232,966	236,256	236,206	0	(3,240)	0	(3,240)	0	232,966	0	0	0	3,291	07/01/2037.	1
83162C YW 7	SBAP 2017-20I 1 2.590	..	03/01/2018.	PAID ON PRINCIPAL		642,413	642,413	642,413	642,401	0	13	0	13	0	642,413	0	0	0	7,765	09/01/2037.	1
831641 EW 1	SBIC 2012-10A 2.766	..	03/12/2018.	PAID ON PRINCIPAL		952,789	952,789	952,789	952,412	0	378	0	378	0	952,789	0	0	0	13,069	03/10/2022.	1
831641 EY 7	SBIC 2013-10A 1 2.351	..	03/12/2018.	PAID ON PRINCIPAL		346,099	346,099	349,478	348,364	0	(2,265)	0	(2,265)	0	346,099	0	0	0	4,035	03/10/2023.	1
831641 FH 3	SBIC 2017-10A 1 2.845	..	03/12/2018.	PAID ON PRINCIPAL		420,848	420,848	420,848	420,841	0	7	0	7	0	420,848	0	0	0	5,937	03/10/2027.	1
0599999. Total - Bonds - U.S. Government						76,983,380	76,983,380	76,759,190	76,934,862	0	48,518	0	48,518	0	76,983,380	0	0	0	298,756	XXX	XXX
Bonds - All Other Government																					
168863 BN 7	CHILE (REPUBLIC OF) 2.250	D	01/30/2018.	CITIGROUP GLOBAL MARKETS...		985,710	1,000,000	988,580	994,128	0	110	0	110	0	994,238	0	(8,528)	(8,528)	5,938	10/30/2022.	1FE
1099999. Total - Bonds - All Other Government						985,710	1,000,000	988,580	994,128	0	110	0	110	0	994,238	0	(8,528)	(8,528)	5,938	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
574192 UU 2	MARYLAND GENERAL OBLIG 5.250	..	03/01/2018.	MATURED		9,000,000	9,000,000	10,248,300	9,018,190	0	(18,190)	0	(18,190)	0	9,000,000	0	0	0	236,250	03/01/2018.	1FE
677519 FX 3	OHIO GENERAL OBLIGATIO 5.500	..	02/01/2018.	MATURED		1,260,000	1,260,000	1,458,122	1,261,388	0	(1,388)	0	(1,388)	0	1,260,000	0	0	0	34,650	02/01/2018.	1FE
1799999. Total - Bonds - U.S. States, Territories & Possessions						10,260,000	10,260,000	11,706,422	10,279,579	0	(19,579)	0	(19,579)	0	10,260,000	0	0	0	270,900	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					

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)
194738 5A 4	COLLIN CO GENERAL OBLI 5.000	..	02/15/2018.	MATURED		640,000	640,000	763,155	642,216	0	(2,216)	0	(2,216)	0	640,000	0	0	0	16,000	02/15/2018.	1FE
217489 XU 2	COPPELL ISD GENERAL OB 4.300	..	03/23/2018.	REDEEMED		5,375,000	5,375,000	5,339,149	5,365,805	0	762	0	762	0	5,366,568	0	8,432	8,432	139,959	08/15/2020.	1FE
262615 FS 1	DU PAGE & WILL CO CCD 4.625	..	01/01/2018.	MATURED		1,835,000	1,835,000	1,864,360	1,835,000	0	0	0	0	0	1,835,000	0	0	0	42,434	01/01/2018.	1FE
262633 EX 4	DU PAGE CO GO REF S93 5.600	..	01/01/2018.	REDEEMED		1,065,000	1,065,000	1,161,591	1,064,986	0	14	0	14	0	1,065,000	0	0	0	29,820	01/01/2021.	1FE
395460 Q9 2	GREENSBORO GEN OBIG VR 1.060	..	02/01/2018.	REDEEMED		220,000	220,000	220,000	220,000	0	0	0	0	0	220,000	0	0	0	478	02/01/2026.	1FE
395460 S7 4	GREENSBORO GENERAL OBL 4.500	..	02/01/2018.	REDEEMED		2,365,000	2,365,000	2,544,551	2,366,656	0	(1,656)	0	(1,656)	0	2,365,000	0	0	0	53,213	02/01/2020.	1FE
395460 S8 2	GREENSBORO GENERAL OBL 4.500	..	02/01/2018.	REDEEMED		2,365,000	2,365,000	2,530,172	2,366,516	0	(1,516)	0	(1,516)	0	2,365,000	0	0	0	53,213	02/01/2021.	1FE
395460 S9 0	GREENSBORO GENERAL OBL 4.500	..	02/01/2018.	REDEEMED		2,365,000	2,365,000	2,515,887	2,366,375	0	(1,375)	0	(1,375)	0	2,365,000	0	0	0	53,213	02/01/2022.	1FE
395460 T2 4	GREENSBORO GENERAL OBL 4.500	..	02/01/2018.	REDEEMED		2,370,000	2,370,000	2,509,024	2,371,258	0	(1,258)	0	(1,258)	0	2,370,000	0	0	0	53,325	02/01/2023.	1FE
395460 T3 2	GREENSBORO GENERAL OBL 4.500	..	02/01/2018.	REDEEMED		2,370,000	2,370,000	2,496,914	2,371,138	0	(1,138)	0	(1,138)	0	2,370,000	0	0	0	53,325	02/01/2024.	1FE
395460 T4 0	GREENSBORO GENERAL OBL 4.500	..	02/01/2018.	REDEEMED		2,370,000	2,370,000	2,484,850	2,371,017	0	(1,017)	0	(1,017)	0	2,370,000	0	0	0	53,325	02/01/2025.	1FE
401784 XZ 1	GUILFORD CO GEN OBLIG 5.000	..	02/01/2018.	MATURED		6,500,000	6,500,000	7,639,190	6,513,121	0	(13,121)	0	(13,121)	0	6,500,000	0	0	0	162,500	02/01/2018.	1FE
479340 NP 2	JOHNSTON CO GENERAL OB 4.000	..	02/01/2018.	MATURED		2,000,000	2,000,000	2,160,020	2,001,664	0	(1,664)	0	(1,664)	0	2,000,000	0	0	0	40,000	02/01/2018.	1FE
584002 LN 7	MECKLENBURG CO GENERAL 4.500	..	02/01/2018.	REDEEMED		11,000,000	11,000,000	11,411,620	11,003,510	0	(3,510)	0	(3,510)	0	11,000,000	0	0	0	247,500	02/01/2026.	1FE
840610 QB 8	SOUTH WASHINGTON CO IS 5.000	..	02/01/2018.	MATURED		2,635,000	2,635,000	3,071,567	2,640,073	0	(5,073)	0	(5,073)	0	2,635,000	0	0	0	65,875	02/01/2018.	1FE
90634P FW 4	UNION COUNTY GENERAL O 5.000	..	03/01/2018.	MATURED		1,980,000	1,980,000	2,148,478	1,992,823	0	(12,823)	0	(12,823)	0	1,980,000	0	0	0	49,500	03/01/2018.	1FE
969080 EN 6	WILL GRUNDY CNTYS GO C 4.800	..	01/01/2018.	MATURED		3,225,000	3,225,000	3,258,250	3,225,000	0	0	0	0	0	3,225,000	0	0	0	77,400	01/01/2018.	1FE
2499999. Total - Bonds - U.S. Political Subdivisions of States						50,680,000	50,680,000	54,118,777	50,717,159	0	(45,591)	0	(45,591)	0	50,671,568	0	8,432	8,432	1,191,079	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
13048T GT 4	CALIFORNIA MUNI FIN AU .830	..	01/19/2018.	BAS-MERRILL LYNCH		60,600,000	60,600,000	60,600,000	60,600,000	0	0	0	0	0	60,600,000	0	0	0	89,521	11/01/2035.	1FE
139883 AA 0	CAPITAL CITY ECONOMIC 5.000	..	03/29/2018.	REDEEMED		203,545	203,545	203,545	203,545	0	(0)	0	(0)	0	203,545	0	0	0	1,491	12/01/2027.	1
20774L RT 4	CONNECTICUT HEALTH & E .860	..	01/18/2018.	BARCLAYS CAPITAL INC		45,410,000	45,410,000	45,410,000	45,410,000	0	0	0	0	0	45,410,000	0	0	0	61,558	07/01/2036.	1FE
20774L RU 1	CONNECTICUT HEALTH & E .860	..	01/18/2018.	J P MORGAN CHASE SECURITI		9,460,000	9,460,000	9,460,000	9,460,000	0	0	0	0	0	9,460,000	0	0	0	12,754	07/01/2036.	1FE
270777 AC 9	E BATON ROUGE INDL DEV 1.110	..	02/26/2018.	BAS-MERRILL LYNCH		61,800,000	61,800,000	61,800,000	61,800,000	0	0	0	0	0	61,800,000	0	0	0	164,489	08/01/2035.	1FE
402230 EP 7	GULF COAST WASTE DISP 1.140	..	02/27/2018.	BAS-MERRILL LYNCH		38,400,000	38,400,000	38,400,000	38,400,000	0	0	0	0	0	38,400,000	0	0	0	103,406	06/01/2020.	1FE
40222P AN 2	GULF COAST WASTE DISP 1.160	..	02/27/2018.	BAS-MERRILL LYNCH		24,800,000	24,800,000	24,800,000	24,800,000	0	0	0	0	0	24,800,000	0	0	0	67,945	09/01/2025.	1FE
57585K GP 7	MASSACHUSETTS H/E (HAR .860	..	01/18/2018.	J P MORGAN CHASE SECURITI		21,085,000	21,085,000	21,085,000	21,085,000	0	0	0	0	0	21,085,000	0	0	0	29,045	11/01/2049.	1FE
594712 ND 9	MICHIGAN ST UNIVERSITY 1.060	..	01/30/2018.	J P MORGAN CHASE SECURITI		29,950,000	29,950,000	29,950,000	29,950,000	0	0	0	0	0	29,950,000	0	0	0	68,983	02/15/2033.	1FE
594712 NG 2	MICHIGAN ST UNIVERSITY 1.060	..	01/30/2018.	J P MORGAN CHASE SECURITI		32,200,000	32,200,000	32,200,000	32,200,000	0	0	0	0	0	32,200,000	0	0	0	74,165	02/15/2034.	1FE
60416R AG 7	MINNESOTA ST HSG PROJ- 3.220	..	03/26/2018.	PAID ON PRINCIPAL		9,745	9,745	9,745	9,745	0	0	0	0	0	9,745	0	0	0	68	01/01/2034.	1FE
60636U DF 3	MISSOURI ENV IMP & ENE 3.500	..	01/01/2018.	REDEEMED		58,702	55,000	59,587	58,701	0	0	0	0	0	58,701	0	0	0	963	01/01/2028.	1FE
644614 RZ 4	NEW HAMPSHIRE H&E (DAR .690	..	02/07/2018.	BAS-MERRILL LYNCH		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	41,731	06/01/2041.	1FE
79061A BK 2	ST JOSEPH CO (UNIV OF 5.000	..	03/01/2018.	REDEEMED		27,000,000	27,000,000	28,485,020	27,033,632	0	(33,632)	0	(33,632)	0	27,000,000	0	0	0	675,000	03/01/2036.	1FE
3128JM N7 8	FH (3/1 ARM) #1B2313 3.485	..	02/15/2018.	PAID ON PRINCIPAL		1,887	1,887	1,877	1,880	0	7	0	7	0	1,887	0	0	0	7	08/15/2035.	1
3128JM QF 7	FH (3/1 ARM) #1B2353 3.537	..	03/15/2018.	PAID ON PRINCIPAL		185,811	185,811	184,642	185,124	0	687	0	687	0	185,811	0	0	0	1,092	09/15/2035.	1
3128JM SB 4	FH (3/1 ARM) #1B2413 3.485	..	03/15/2018.	PAID ON PRINCIPAL		28,351	28,351	28,284	28,244	0	107	0	107	0	28,351	0	0	0	166	10/15/2035.	1
3128MJ ZF 0	FHLMC GOLD PASS THROUG 3.000	..	03/15/2018.	PAID ON PRINCIPAL		81,559	81,559	81,106	81,106	0	452	0	452	0	81,559	0	0	0	398	01/15/2047.	1
31296J ZY 5	FHLMC GOLD PASSTHRU 5.500	..	03/15/2018.	PAID ON PRINCIPAL		406	406	397	399	0	7	0	7	0	406	0	0	0	4	06/15/2033.	1
31296J 2J 4	FHLMC GOLD PASSTHRU 5.500	..	03/15/2018.	PAID ON PRINCIPAL		54	54	53	53	0	1	0	1	0	54	0	0	0	1	07/15/2033.	1
31296J 4V 5	FHLMC GOLD PASSTHRU 5.500	..	03/15/2018.	PAID ON PRINCIPAL		635	635	622	627	0	8	0	8	0	635	0	0	0	6	07/15/2033.	1
31296K BK 8	FHLMC GOLD PASSTHRU 5.500	..	03/15/2018.	PAID ON PRINCIPAL		614	614	601	603	0	10	0	10	0	614	0	0	0	6	07/15/2033.	1
31296K NR 0	FHLMC GOLD PASSTHRU 5.500	..	03/15/2018.	PAID ON PRINCIPAL		25,725	25,725	25,185	25,231	0	494	0	494	0	25,725	0	0	0	315	07/15/2033.	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)
31296K QD 8	FHLMC GOLD PASSTHRU 5.500		03/15/2018.	PAID ON PRINCIPAL		3,066	3,066	3,001	3,011	0	54	0	54	0	3,066	0	0	0	28	07/15/2033.	1
31296K TN 3	FHLMC GOLD PASSTHRU 5.500		03/15/2018.	PAID ON PRINCIPAL		4,462	4,462	4,369	4,377	0	85	0	85	0	4,462	0	0	0	40	07/15/2033.	1
31296K 4R 1	FHLMC GOLD PASSTHRU 5.000		03/15/2018.	PAID ON PRINCIPAL		42,579	42,579	42,313	42,377	0	202	0	202	0	42,579	0	0	0	310	08/15/2033.	1
31296L KZ 3	FHLMC GOLD PASSTHRU 5.500		03/15/2018.	PAID ON PRINCIPAL		867	867	848	855	0	11	0	11	0	867	0	0	0	7	08/15/2033.	1
31296L QV 6	FHLMC GOLD PASSTHRU 5.500		03/15/2018.	PAID ON PRINCIPAL		60,697	60,697	59,423	59,312	0	1,384	0	1,384	0	60,697	0	0	0	831	08/15/2033.	1
31296L WL 1	FHLMC GOLD PASSTHRU 5.500		03/15/2018.	PAID ON PRINCIPAL		81	81	79	79	0	2	0	2	0	81	0	0	0	1	08/15/2033.	1
31296L ZL 8	FHLMC GOLD PASSTHRU 5.500		03/15/2018.	PAID ON PRINCIPAL		315	315	309	310	0	5	0	5	0	315	0	0	0	3	08/15/2033.	1
31296M 6K 0	FHLMC GOLD PASSTHRU 5.000		03/15/2018.	PAID ON PRINCIPAL		16,381	16,381	16,278	16,296	0	85	0	85	0	16,381	0	0	0	137	09/15/2033.	1
31296N EJ 2	FHLMC GOLD PASSTHRU 5.000		03/15/2018.	PAID ON PRINCIPAL		4,570	4,570	4,541	4,548	0	22	0	22	0	4,570	0	0	0	38	09/15/2033.	1
312966 KL 7	FHLMC GOLD PASSTHRU 4.000		03/15/2018.	PAID ON PRINCIPAL		1,247	1,247	1,199	1,234	0	12	0	12	0	1,247	0	0	0	8	05/15/2019.	1
312966 SM 7	FHLMC GOLD PASSTHRU 4.000		03/15/2018.	PAID ON PRINCIPAL		4,085	4,085	3,868	4,046	0	39	0	39	0	4,085	0	0	0	27	05/15/2019.	1
312966 TP 9	FHLMC GOLD PASSTHRU 4.000		03/15/2018.	PAID ON PRINCIPAL		42,974	42,974	40,698	42,605	0	369	0	369	0	42,974	0	0	0	269	05/15/2019.	1
312966 TQ 7	FHLMC GOLD PASSTHRU 4.000		03/15/2018.	PAID ON PRINCIPAL		42,982	42,982	40,705	42,617	0	364	0	364	0	42,982	0	0	0	281	05/15/2019.	1
312967 HM 7	FHLMC GOLD PASSTHRU 4.000		03/15/2018.	PAID ON PRINCIPAL		3,301	3,301	3,126	3,274	0	27	0	27	0	3,301	0	0	0	22	05/15/2019.	1
312967 KD 3	FHLMC GOLD PASSTHRU 4.000		03/15/2018.	PAID ON PRINCIPAL		11,301	11,301	10,702	11,202	0	99	0	99	0	11,301	0	0	0	75	05/15/2019.	1
312967 PC 0	FHLMC GOLD PASSTHRU 4.000		03/15/2018.	PAID ON PRINCIPAL		13,837	13,837	13,104	13,720	0	117	0	117	0	13,837	0	0	0	92	06/15/2019.	1
31292G 6T 8	FHLMC GOLD PASSTHRU 7.500		03/15/2018.	PAID ON PRINCIPAL		844	844	888	953	0	(109)	0	(109)	0	844	0	0	0	9	11/15/2029.	1
31292H G5 7	FHLMC GOLD PASSTHRU 7.000		03/15/2018.	PAID ON PRINCIPAL		572	572	668	646	0	(74)	0	(74)	0	572	0	0	0	7	01/15/2031.	1
31292H XK 5	FHLMC GOLD PASSTHRU 5.500		03/15/2018.	PAID ON PRINCIPAL		10,910	10,910	10,681	10,714	0	197	0	197	0	10,910	0	0	0	92	07/15/2033.	1
31293E N4 8	FHLMC GOLD PASSTHRU 6.000		03/15/2018.	PAID ON PRINCIPAL		439	439	414	414	0	26	0	26	0	439	0	0	0	5	12/15/2028.	1
31298W JP 1	FHLMC GOLD PASSTHRU 7.000		03/15/2018.	PAID ON PRINCIPAL		118	118	124	139	0	(21)	0	(21)	0	118	0	0	0	1	10/15/2031.	1
31287M UB 4	FHLMC GOLD PASSTHRU 5.500		03/15/2018.	PAID ON PRINCIPAL		295	295	285	284	0	10	0	10	0	295	0	0	0	3	01/15/2032.	1
31287P E9 0	FHLMC GOLD PASSTHRU 7.000		03/15/2018.	PAID ON PRINCIPAL		128	128	135	144	0	(16)	0	(16)	0	128	0	0	0	1	02/15/2032.	1
31287Q FF 3	FHLMC GOLD PASSTHRU 7.000		03/15/2018.	PAID ON PRINCIPAL		26	26	28	30	0	(3)	0	(3)	0	26	0	0	0	0	03/15/2032.	1
31287T DJ 1	FHLMC GOLD PASSTHRU 7.000		03/15/2018.	PAID ON PRINCIPAL		1,064	1,064	1,122	1,187	0	(124)	0	(124)	0	1,064	0	0	0	12	05/15/2032.	1
31287T SE 6	FHLMC GOLD PASSTHRU 7.000		03/15/2018.	PAID ON PRINCIPAL		148	148	156	161	0	(13)	0	(13)	0	148	0	0	0	2	06/15/2032.	1
31287V GQ 7	FHLMC GOLD PASSTHRU 7.000		03/15/2018.	PAID ON PRINCIPAL		731	731	771	847	0	(116)	0	(116)	0	731	0	0	0	9	07/15/2032.	1
31288D AJ 8	FHLMC GOLD PASSTHRU 5.500		03/15/2018.	PAID ON PRINCIPAL		239	239	234	234	0	5	0	5	0	239	0	0	0	2	12/15/2032.	1
31288E 4Z 7	FHLMC GOLD PASSTHRU 5.500		03/15/2018.	PAID ON PRINCIPAL		1,015	1,015	1,019	1,017	0	(2)	0	(2)	0	1,015	0	0	0	9	02/15/2033.	1
31288J EY 8	FHLMC GOLD PASSTHRU 5.500		03/15/2018.	PAID ON PRINCIPAL		672	672	674	674	0	(1)	0	(1)	0	672	0	0	0	6	04/15/2033.	1
31288J WV 4	FHLMC GOLD PASSTHRU 5.500		03/15/2018.	PAID ON PRINCIPAL		236	236	236	236	0	(1)	0	(1)	0	236	0	0	0	2	04/15/2033.	1
31288J YL 4	FHLMC GOLD PASSTHRU 5.500		03/15/2018.	PAID ON PRINCIPAL		213	213	213	213	0	(0)	0	(0)	0	213	0	0	0	2	02/15/2033.	1
31335H Z7 1	FHLMC GOLD PASSTHRU 5.500		03/15/2018.	PAID ON PRINCIPAL		23,591	23,591	24,092	23,819	0	(228)	0	(228)	0	23,591	0	0	0	184	12/15/2023.	1
31294M GB 1	FHLMC GOLD PASSTHRU 3.500		03/15/2018.	PAID ON PRINCIPAL		212,540	212,540	212,912	212,896	0	(356)	0	(356)	0	212,540	0	0	0	1,287	05/15/2026.	1
31283H LC 7	FHLMC GOLD PASSTHRU 7.000		03/15/2018.	PAID ON PRINCIPAL		511	511	538	561	0	(51)	0	(51)	0	511	0	0	0	6	10/15/2029.	1
31283H N4 3	FHLMC GOLD PASSTHRU 7.000		03/15/2018.	PAID ON PRINCIPAL		1,193	1,193	1,264	1,352	0	(159)	0	(159)	0	1,193	0	0	0	13	09/15/2031.	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		03/15/2018.	PAID ON PRINCIPAL		6,421	6,421	6,308	6,319	0	102	0	102	0	6,421	0	0	0	58	06/15/2033.	1
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000		03/15/2018.	PAID ON PRINCIPAL		87,387	87,387	77,610	79,961	0	7,426	0	7,426	0	87,387	0	0	0	577	05/15/2034.	1
3128MJ FH 8	FHLMC GOLD PASSTHRU 5.500		03/15/2018.	PAID ON PRINCIPAL		27,363	27,363	26,959	26,948	0	415	0	415	0	27,363	0	0	0	249	12/15/2036.	1
3128MJ S6 8	FHLMC GOLD PASSTHRU 3.000		03/15/2018.	PAID ON PRINCIPAL		158,616	158,616	152,055	152,820	0	5,796	0	5,796	0	158,616	0	0	0	757	08/15/2043.	1
31335A 2P 2	FHLMC GOLD PASSTHRU 3.000		03/15/2018.	PAID ON PRINCIPAL		26,561	26,561	26,320	26,329	0	232	0	232	0	26,561	0	0	0	129	10/15/2046.	1
3128PT 3L 7	FHLMC GOLD PASSTHRU 3.500		03/15/2018.	PAID ON PRINCIPAL		113,736	113,736	113,167	113,309	0	426	0	426	0	113,736	0	0	0	461	02/15/2026.	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)
3132KE EH 4	FHLMC GOLD PASSTHRU 2.500	..	03/15/2018.	PAID ON PRINCIPAL		249,588	249,588	251,186	250,723	0	(1,136)	0	(1,136)	0	249,588	0	0	0	861	06/15/2028.	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500	..	03/15/2018.	PAID ON PRINCIPAL		20,266	20,266	20,222	20,214	0	51	0	51	0	20,266	0	0	0	174	01/15/2031.	1
31339N AG 1	FHR 2400 MK CMO 6.500	..	03/15/2018.	PAID ON PRINCIPAL		55,774	55,774	55,007	55,271	0	503	0	503	0	55,774	0	0	0	509	01/15/2032.	1
31339N F2 7	FHR 2413 MH CMO 6.500	..	03/15/2018.	PAID ON PRINCIPAL		79,164	79,164	78,076	78,398	0	766	0	766	0	79,164	0	0	0	1,028	02/15/2032.	1
31339D GP 7	FHR 2422 CH CMO 6.500	..	03/15/2018.	PAID ON PRINCIPAL		59,045	59,045	57,827	58,436	0	608	0	608	0	59,045	0	0	0	412	02/15/2032.	1
31394R YV 5	FHR 2769 CY CMO 5.000	..	03/15/2018.	PAID ON PRINCIPAL		184,068	184,068	183,263	183,602	0	466	0	466	0	184,068	0	0	0	1,513	03/15/2024.	1
3137A0 UA 1	FHR 3713 PA 2.000	..	03/15/2018.	PAID ON PRINCIPAL		1,066,563	1,066,563	1,057,064	1,057,109	0	9,454	0	9,454	0	1,066,563	0	0	0	3,535	02/15/2040.	1
3137AW QW 8	FHR 4148 AB 1.500	..	03/15/2018.	PAID ON PRINCIPAL		481,273	481,273	468,113	468,219	0	13,054	0	13,054	0	481,273	0	0	0	1,106	12/15/2027.	1
3137FC AD 6	FHR 4735 MA 3.000	..	03/15/2018.	PAID ON PRINCIPAL		104,923	104,923	106,082	106,075	0	(1,152)	0	(1,152)	0	104,923	0	0	0	541	08/15/2045.	1
3137FD BP 6	FHR 4745 E 3.000	..	03/15/2018.	PAID ON PRINCIPAL		152,487	152,487	152,614	152,614	0	(127)	0	(127)	0	152,487	0	0	0	596	01/15/2048.	1
3137FD V9 0	FHR 4753 BK 3.000	..	03/15/2018.	PAID ON PRINCIPAL		40,344	40,344	40,035	40,035	0	310	0	310	0	40,344	0	0	0	150	01/15/2048.	1
3132HT K8 8	FHS 300 300 CMO 3.000	..	03/15/2018.	PAID ON PRINCIPAL		399,560	399,560	397,001	397,035	0	2,526	0	2,526	0	399,560	0	0	0	1,783	01/15/2043.	1
31406G 5S 4	FN (10/1 ARM #810057 3.485	..	03/25/2018.	PAID ON PRINCIPAL		1,549	1,549	1,563	1,546	0	3	0	3	0	1,549	0	0	0	8	03/25/2035.	1
31406L MX 3	FN (10/1 ARM #813174 3.706	..	03/25/2018.	PAID ON PRINCIPAL		3,448	3,448	3,479	3,442	0	6	0	6	0	3,448	0	0	0	21	02/25/2035.	1
31406M BP 0	FN (10/1 ARM #813746 3.912	..	03/25/2018.	PAID ON PRINCIPAL		1,176	1,176	1,155	1,169	0	7	0	7	0	1,176	0	0	0	7	03/25/2035.	1
31407B VG 1	FN (10/1 ARM #826015 3.393	..	03/25/2018.	PAID ON PRINCIPAL		4,416	4,416	4,418	4,403	0	13	0	13	0	4,416	0	0	0	25	07/25/2035.	1
31407B 2G 3	FN (10/1 ARM #826175 3.358	..	03/25/2018.	PAID ON PRINCIPAL		150,992	150,992	151,464	150,689	0	303	0	303	0	150,992	0	0	0	852	07/25/2035.	1
31407C HK 6	FN (10/1 ARM #826534 3.420	..	03/25/2018.	PAID ON PRINCIPAL		205,004	205,004	205,319	204,549	0	455	0	455	0	205,004	0	0	0	587	07/25/2035.	1
31407E MK 6	FN (10/1 ARM #828462 3.590	..	03/25/2018.	PAID ON PRINCIPAL		127,178	127,178	126,025	126,529	0	648	0	648	0	127,178	0	0	0	760	07/25/2035.	1
31407J XF 4	FN (10/1 ARM #832378 3.405	..	03/25/2018.	PAID ON PRINCIPAL		13,689	13,689	13,474	13,593	0	96	0	96	0	13,689	0	0	0	78	08/25/2035.	1
31402R NZ 8	FN (3/1 ARM) #735808 3.459	..	03/25/2018.	PAID ON PRINCIPAL		12,433	12,433	12,377	12,381	0	52	0	52	0	12,433	0	0	0	63	08/25/2035.	1
31406M 6S 0	FN (3/1 ARM) #814581 3.843	..	03/25/2018.	PAID ON PRINCIPAL		6,446	6,446	6,415	6,417	0	29	0	29	0	6,446	0	0	0	36	04/25/2035.	1
31406W LD 4	FN (3/1 ARM) #822124 3.387	..	03/25/2018.	PAID ON PRINCIPAL		6,541	6,541	6,512	6,511	0	31	0	31	0	6,541	0	0	0	37	06/25/2035.	1
31407C D8 7	FN (3/1 ARM) #826427 3.429	..	03/25/2018.	PAID ON PRINCIPAL		50,965	50,965	50,610	50,573	0	392	0	392	0	50,965	0	0	0	286	07/25/2035.	1
31407F ML 1	FN (3/1 ARM) #829363 3.375	..	03/25/2018.	PAID ON PRINCIPAL		192,889	192,889	192,030	192,509	0	379	0	379	0	192,889	0	0	0	1,084	10/25/2035.	1
31403K 3F 8	FN (5/1 ARM) #751498 3.461	..	03/25/2018.	PAID ON PRINCIPAL		2,668	2,668	2,649	2,661	0	6	0	6	0	2,668	0	0	0	15	11/25/2033.	1
31403V G4 5	FN (5/1 ARM) #759019 3.336	..	03/25/2018.	PAID ON PRINCIPAL		2,902	2,902	2,876	2,891	0	11	0	11	0	2,902	0	0	0	16	01/25/2034.	1
31405R UD 6	FN (7/1 ARM) #797180 3.508	..	03/25/2018.	PAID ON PRINCIPAL		4,635	4,635	4,631	4,612	0	23	0	23	0	4,635	0	0	0	27	12/25/2034.	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000	..	03/25/2018.	PAID ON PRINCIPAL		8,205	8,205	8,485	8,174	0	31	0	31	0	8,205	0	0	0	114	12/25/2041.	1
3138AE LY 7	FNMA PASS TH #AI1242 3.500	..	03/25/2018.	PAID ON PRINCIPAL		69,181	69,181	68,981	68,991	0	190	0	190	0	69,181	0	0	0	402	04/25/2026.	1
3138X2 Q6 4	FNMA PASS TH #AU3176 3.000	..	03/25/2018.	PAID ON PRINCIPAL		870,621	870,621	883,408	883,182	0	(12,561)	0	(12,561)	0	870,621	0	0	0	4,195	08/25/2043.	1
3138Y9 M4 7	FNMA PASS TH #AX7578 3.000	..	03/25/2018.	PAID ON PRINCIPAL		74,393	74,393	74,439	74,439	0	(46)	0	(46)	0	74,393	0	0	0	391	01/25/2045.	1
31371H FM 5	FNMA PASS TH #252272 6.000	..	03/25/2018.	PAID ON PRINCIPAL		3,836	3,836	3,800	3,800	0	36	0	36	0	3,836	0	0	0	38	01/25/2029.	1
31371H KR 8	FNMA PASS TH #252404 6.000	..	03/25/2018.	PAID ON PRINCIPAL		446	446	440	440	0	6	0	6	0	446	0	0	0	4	03/25/2029.	1
31371K 3A 7	FNMA PASS TH #254693 5.500	..	03/25/2018.	PAID ON PRINCIPAL		17,990	17,990	17,956	17,953	0	37	0	37	0	17,990	0	0	0	161	04/25/2033.	1
31371L DM 8	FNMA PASS TH #254908 5.000	..	03/25/2018.	PAID ON PRINCIPAL		102,699	102,699	103,229	102,748	0	(49)	0	(49)	0	102,699	0	0	0	835	09/25/2023.	1
31371L DQ 9	FNMA PASS TH #254911 5.000	..	03/25/2018.	PAID ON PRINCIPAL		26,168	26,168	26,123	26,099	0	69	0	69	0	26,168	0	0	0	208	10/25/2023.	1
31371L EZ 8	FNMA PASS TH #254952 4.500	..	03/25/2018.	PAID ON PRINCIPAL		12,636	12,636	12,664	12,604	0	32	0	32	0	12,636	0	0	0	93	11/25/2018.	1
31371L E3 9	FNMA PASS TH #254954 4.500	..	03/25/2018.	PAID ON PRINCIPAL		69,804	69,804	67,721	68,828	0	975	0	975	0	69,804	0	0	0	485	10/25/2023.	1
31371L FY 0	FNMA PASS TH #254983 5.500	..	03/25/2018.	PAID ON PRINCIPAL		759	759	757	757	0	2	0	2	0	759	0	0	0	7	12/25/2033.	1
31376K B2 1	FNMA PASS TH #357457 5.500	..	03/25/2018.	PAID ON PRINCIPAL		350,941	350,941	350,284	350,168	0	774	0	774	0	350,941	0	0	0	3,133	11/25/2033.	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)
31378R S5 9	FNMA PASS TH #406540 6.500	..	03/25/2018.	PAID ON PRINCIPAL		.400	.400	.401	.401	.0	.(1)	.0	.(1)	.0	.400	.0	.0	.0	.4	12/25/2027.	1
31385W 2N 8	FNMA PASS TH #555281 6.000	..	03/25/2018.	PAID ON PRINCIPAL		.3,481	.3,481	.3,574	.3,610	.0	.(129)	.0	.(129)	.0	.3,481	.0	.0	.0	.38	03/25/2033.	1
31385X F9 3	FNMA PASS TH #555592 5.500	..	03/25/2018.	PAID ON PRINCIPAL		.10,065	.10,065	.10,046	.10,045	.0	.20	.0	.20	.0	.10,065	.0	.0	.0	.93	07/25/2033.	1
31387R DC 9	FNMA PASS TH #591499 6.500	..	03/25/2018.	PAID ON PRINCIPAL		.4,739	.4,739	.4,688	.4,686	.0	.53	.0	.53	.0	.4,739	.0	.0	.0	.48	09/25/2031.	1
31400E Q3 7	FNMA PASS TH #685474 4.500	..	03/25/2018.	PAID ON PRINCIPAL		.5,851	.5,851	.5,826	.5,833	.0	.18	.0	.18	.0	.5,851	.0	.0	.0	.39	04/25/2018.	1
31400S ER 6	FNMA PASS TH #695944 5.000	..	03/25/2018.	PAID ON PRINCIPAL		.37,321	.37,321	.38,341	.37,256	.0	.64	.0	.64	.0	.37,321	.0	.0	.0	.285	05/25/2018.	1
31400V 2K 7	FNMA PASS TH #699278 4.500	..	03/25/2018.	PAID ON PRINCIPAL		.4,665	.4,665	.4,638	.4,651	.0	.15	.0	.15	.0	.4,665	.0	.0	.0	.31	04/25/2018.	1
31401W AP 4	FNMA PASS TH #720114 5.500	..	03/25/2018.	PAID ON PRINCIPAL		.2,799	.2,799	.2,794	.2,794	.0	.6	.0	.6	.0	.2,799	.0	.0	.0	.26	07/25/2033.	1
31401X UH 8	FNMA PASS TH #721584 5.500	..	03/25/2018.	PAID ON PRINCIPAL		.5,063	.5,063	.5,053	.5,055	.0	.8	.0	.8	.0	.5,063	.0	.0	.0	.46	07/25/2033.	1
31401Y FH 3	FNMA PASS TH #722068 5.500	..	03/25/2018.	PAID ON PRINCIPAL		.16,093	.16,093	.16,063	.16,061	.0	.32	.0	.32	.0	.16,093	.0	.0	.0	.201	07/25/2033.	1
31401Y KZ 7	FNMA PASS TH #722212 4.500	..	03/25/2018.	PAID ON PRINCIPAL		.1,047	.1,047	.944	.979	.0	.68	.0	.68	.0	.1,047	.0	.0	.0	.7	07/25/2033.	1
31401Y LS 2	FNMA PASS TH #722237 5.500	..	03/25/2018.	PAID ON PRINCIPAL		.10,663	.10,663	.10,643	.10,639	.0	.24	.0	.24	.0	.10,663	.0	.0	.0	.102	07/25/2033.	1
31402B FR 0	FNMA PASS TH #723876 5.500	..	03/25/2018.	PAID ON PRINCIPAL		.2,269	.2,269	.2,265	.2,266	.0	.4	.0	.4	.0	.2,269	.0	.0	.0	.17	07/25/2033.	1
31402D C4 0	FNMA PASS TH #725591 5.000	..	03/25/2018.	PAID ON PRINCIPAL		.23,386	.23,386	.22,469	.22,635	.0	.752	.0	.752	.0	.23,386	.0	.0	.0	.188	07/25/2034.	1
31402G PK 3	FNMA PASS TH #728626 4.500	..	03/25/2018.	PAID ON PRINCIPAL		.5,362	.5,362	.4,836	.4,987	.0	.375	.0	.375	.0	.5,362	.0	.0	.0	.40	08/25/2033.	1
31402H VV 0	FNMA PASS TH #729728 5.500	..	03/25/2018.	PAID ON PRINCIPAL		.4,147	.4,147	.4,139	.4,138	.0	.9	.0	.9	.0	.4,147	.0	.0	.0	.38	07/25/2033.	1
31402J RE 9	FNMA PASS TH #730485 4.500	..	03/25/2018.	PAID ON PRINCIPAL		.2,081	.2,081	.1,906	.1,943	.0	.138	.0	.138	.0	.2,081	.0	.0	.0	.16	08/25/2033.	1
31402J 4W 4	FNMA PASS TH #730837 5.500	..	03/25/2018.	PAID ON PRINCIPAL		.17,696	.17,696	.17,663	.17,660	.0	.36	.0	.36	.0	.17,696	.0	.0	.0	.195	07/25/2033.	1
31402Q GH 8	FNMA PASS TH #734700 4.000	..	03/25/2018.	PAID ON PRINCIPAL		.14,179	.14,179	.13,718	.14,110	.0	.69	.0	.69	.0	.14,179	.0	.0	.0	.95	09/25/2018.	1
31402R U6 4	FNMA PASS TH #736005 4.000	..	03/25/2018.	PAID ON PRINCIPAL		.8,548	.8,548	.8,270	.8,508	.0	.40	.0	.40	.0	.8,548	.0	.0	.0	.59	08/25/2018.	1
31402V UR 9	FNMA PASS TH #739592 5.500	..	03/25/2018.	PAID ON PRINCIPAL		.228	.228	.228	.228	.0	.0	.0	.0	.0	.228	.0	.0	.0	.2	09/25/2033.	1
31402W NN 4	FNMA PASS TH #740297 5.500	..	03/25/2018.	PAID ON PRINCIPAL		.53,641	.53,641	.53,540	.53,525	.0	.116	.0	.116	.0	.53,641	.0	.0	.0	.491	10/25/2033.	1
31402W 3P 1	FNMA PASS TH #740706 4.500	..	03/25/2018.	PAID ON PRINCIPAL		.20,357	.20,357	.20,238	.20,293	.0	.65	.0	.65	.0	.20,357	.0	.0	.0	.146	09/25/2018.	1
31402W 3W 6	FNMA PASS TH #740713 4.500	..	03/25/2018.	PAID ON PRINCIPAL		.1,224	.1,224	.1,217	.1,220	.0	.4	.0	.4	.0	.1,224	.0	.0	.0	.9	08/25/2018.	1
31402W 4N 5	FNMA PASS TH #740729 4.500	..	03/25/2018.	PAID ON PRINCIPAL		.27,988	.27,988	.27,824	.27,897	.0	.91	.0	.91	.0	.27,988	.0	.0	.0	.204	11/25/2018.	1
31403A 2X 2	FNMA PASS TH #743390 4.500	..	03/25/2018.	PAID ON PRINCIPAL		.5,999	.5,999	.6,012	.5,984	.0	.15	.0	.15	.0	.5,999	.0	.0	.0	.42	11/25/2018.	1
31403B NN 9	FNMA PASS TH #743897 4.500	..	03/25/2018.	PAID ON PRINCIPAL		.15,207	.15,207	.15,118	.15,157	.0	.50	.0	.50	.0	.15,207	.0	.0	.0	.111	11/25/2018.	1
31403C WE 7	FNMA PASS TH #745045 4.500	..	03/25/2018.	PAID ON PRINCIPAL		.245,934	.245,934	.230,409	.233,582	.0	.12,352	.0	.12,352	.0	.245,934	.0	.0	.0	.1,756	12/25/2034.	1
31403L D5 7	FNMA PASS TH #751724 4.500	..	03/25/2018.	PAID ON PRINCIPAL		.15,394	.15,394	.15,303	.15,343	.0	.50	.0	.50	.0	.15,394	.0	.0	.0	.111	11/25/2018.	1
31403R CK 2	FNMA PASS TH #755274 4.500	..	03/25/2018.	PAID ON PRINCIPAL		.10,320	.10,320	.10,343	.10,295	.0	.26	.0	.26	.0	.10,320	.0	.0	.0	.77	12/25/2018.	1
31404J MA 0	FNMA PASS TH #769953 5.000	..	03/25/2018.	PAID ON PRINCIPAL		.2,216	.2,216	.2,215	.2,214	.0	.3	.0	.3	.0	.2,216	.0	.0	.0	.10	03/25/2034.	1
31404Y YE 6	FNMA PASS TH #782909 5.000	..	03/25/2018.	PAID ON PRINCIPAL		.26,851	.26,851	.25,781	.25,957	.0	.894	.0	.894	.0	.26,851	.0	.0	.0	.214	06/25/2034.	1
31406V 2P 0	FNMA PASS TH #821682 5.000	..	03/25/2018.	PAID ON PRINCIPAL		.60,242	.60,242	.59,695	.59,751	.0	.491	.0	.491	.0	.60,242	.0	.0	.0	.622	06/25/2035.	1
31410F V3 6	FNMA PASS TH #888134 5.000	..	03/25/2018.	PAID ON PRINCIPAL		.153,751	.153,751	.148,383	.148,217	.0	.5,534	.0	.5,534	.0	.153,751	.0	.0	.0	.1,352	02/25/2037.	1
31410K PV 0	FNMA PASS TH #889736 5.000	..	03/25/2018.	PAID ON PRINCIPAL		.64,035	.64,035	.60,243	.60,265	.0	.3,770	.0	.3,770	.0	.64,035	.0	.0	.0	.468	12/25/2033.	1
31359H WH 3	FNR 1994-79 Z CMO 7.000	..	03/25/2018.	PAID ON PRINCIPAL		.9,426	.9,426	.9,679	.9,609	.0	.(183)	.0	.(183)	.0	.9,426	.0	.0	.0	.104	04/25/2024.	1
31393T Z8 2	FNR 2003-106 C CMO 4.500	..	03/25/2018.	PAID ON PRINCIPAL		.111,801	.111,801	.105,861	.109,932	.0	.1,868	.0	.1,868	.0	.111,801	.0	.0	.0	.866	11/25/2023.	1
31393U TY 9	FNR 2003-134 ZA CMO 5.000	..	03/25/2018.	PAID ON PRINCIPAL		.1,268,315	.1,268,315	.1,149,608	.1,245,014	.0	.23,301	.0	.23,301	.0	.1,268,315	.0	.0	.0	.10,387	12/25/2023.	1
31393U Z6 3	FNR 2004-1 DY CMO 4.500	..	03/25/2018.	PAID ON PRINCIPAL		.204,793	.204,793	.191,162	.200,758	.0	.4,035	.0	.4,035	.0	.204,793	.0	.0	.0	.1,530	02/25/2024.	1
31393X PG 6	FNR 2004-16 LB CMO 4.500	..	03/25/2018.	PAID ON PRINCIPAL		.294,060	.294,060	.277,519	.289,460	.0	.4,600	.0	.4,600	.0	.294,060	.0	.0	.0	.2,369	04/25/2024.	1
3136A8 4G 2	FNR 2012-112 DA 3.000	..	03/25/2018.	PAID ON PRINCIPAL		.376,172	.376,172	.373,674	.373,665	.0	.2,507	.0	.2,507	.0	.376,172	.0	.0	.0	.1,706	10/25/2042.	1
3136AK YZ 0	FNR 2014-59 AC CMO 3.000	..	03/25/2018.	PAID ON PRINCIPAL		.221,614	.221,614	.224,454	.223,774	.0	.(2,160)	.0	.(2,160)	.0	.221,614	.0	.0	.0	.1,123	10/25/2040.	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)
3136AT 4R 2	FNR 2016-71 QM 3.000		03/25/2018.	PAID ON PRINCIPAL		32,495	32,495	32,054	32,054	0	442	0	442	0	32,495	0	0	0	81	10/25/2046.	1
3136AQ 5Y 2	FNR 2016-9 D CMO 3.000		03/25/2018.	PAID ON PRINCIPAL		311,230	311,230	308,404	308,396	0	2,834	0	2,834	0	311,230	0	0	0	1,501	03/25/2046.	1
31393R GG 9	FSPC T-56 A5 CMO 5.231		03/25/2018.	PAID ON PRINCIPAL		207,193	207,193	201,431	203,097	0	4,096	0	4,096	0	207,193	0	0	0	1,812	05/25/2043.	1
3137G1 AA 5	FWLS 2015-SC01 1A 3.500		03/25/2018.	PAID ON PRINCIPAL		172,791	172,791	175,653	176,473	0	(3,682)	0	(3,682)	0	172,791	0	0	0	827	05/25/2045.	1
3137G1 AL 1	FWLS 2015-SC02 2A CMO 3.500		03/25/2018.	PAID ON PRINCIPAL		474,101	474,101	480,101	481,422	0	(7,322)	0	(7,322)	0	474,101	0	0	0	2,197	09/25/2045.	1
3137G1 AV 9	FWLS 2016-SC01 1A CMO 3.000		03/25/2018.	PAID ON PRINCIPAL		194,359	194,359	197,518	197,685	0	(3,325)	0	(3,325)	0	194,359	0	0	0	1,079	07/25/2046.	1
3137G1 AW 7	FWLS 2016-SC01 2A CMO 3.500		03/25/2018.	PAID ON PRINCIPAL		218,500	218,500	224,372	225,092	0	(6,591)	0	(6,591)	0	218,500	0	0	0	1,279	07/25/2046.	1
3137G1 BK 2	FWLS 2017-SC01 1A 3.000		03/25/2018.	PAID ON PRINCIPAL		383,651	383,651	370,403	370,761	0	12,890	0	12,890	0	383,651	0	0	0	1,927	12/25/2046.	1
3137G1 BL 0	FWLS 2017-SC01 2A 3.500		03/25/2018.	PAID ON PRINCIPAL		785,358	785,358	782,842	782,857	0	2,500	0	2,500	0	785,358	0	0	0	5,046	12/25/2046.	1
35563P BE 8	SCRT 2017-2 HT 2.000		01/25/2018.	PAID ON PRINCIPAL		30,983	30,983	30,506	30,618	0	366	0	366	0	30,983	0	0	0	52	08/25/2056.	1
35563P BE 8	SCRT 2017-2 HT 2.250		03/25/2018.	PAID ON PRINCIPAL		39,640	39,640	39,030	39,172	0	468	0	468	0	39,640	0	0	0	181	08/25/2056.	1
35563P DD 8	SCRT 2017-4 HT 2.250		03/25/2018.	PAID ON PRINCIPAL		368,291	368,291	367,356	366,894	0	1,397	0	1,397	0	368,291	0	0	0	1,881	06/25/2057.	1
35563P DD 8	SCRT 2017-4 HT 2.250		03/25/2018.	RECOVERY OF PAR WRITE-OFF.		0	(2,828)	(2,821)	(2,818)	0	(5)	0	(5)	0	(2,823)	0	2,823	2,823	0	06/25/2057.	1
35563P DD 8	SCRT 2017-4 HT 2.250		12/25/2017.	PAID ON PRINCIPAL		0	0	0	0	0	0	0	0	0	0	0	0	0	258	06/25/2057.	1
3138NJ AA 6	FN FN0000 3.584		03/25/2018.	PAID ON PRINCIPAL		147,598	147,598	142,110	145,344	0	2,255	0	2,255	0	147,598	0	0	0	1,374	09/25/2020.	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					384,253,622	384,247,092	385,494,618	384,183,796	0	67,002	0	67,002	0	384,250,799	0	2,823	2,823	1,470,111	XXX	XXX
Bonds - Industrial and Miscellaneous																					
002824 AU 4	ABBOTT LABORATORIES 5.125		03/22/2018.	MAKE WHOLE CALL		816,024	795,000	831,339	800,600	0	(949)	0	(949)	0	799,651	0	(4,651)	(4,651)	40,378	04/01/2019.	2FE
00110A AE 4	AEPTC 2006-A A5 5.306		01/01/2018.	REDEEMED		160,818	160,818	160,817	160,821	0	(3)	0	(3)	0	160,818	0	0	0	4,267	07/01/2021.	1FE
025816 AY 5	AMERICAN EXPRESS 7.000		03/19/2018.	MATURED		2,000,000	2,000,000	2,474,060	2,018,478	0	(18,478)	0	(18,478)	0	2,000,000	0	0	0	70,000	03/19/2018.	1FE
03523T BE 7	ANHEUSER-BUSCH INBEV W 7.750	C	03/19/2018.	MAKE WHOLE CALL		3,118,080	3,000,000	3,489,540	3,067,420	0	(14,026)	0	(14,026)	0	3,053,394	0	(53,394)	(53,394)	275,663	01/15/2019.	2FE
037411 AN 5	APACHE CORP 7.000		02/01/2018.	MATURED		1,000,000	1,000,000	1,259,430	1,003,600	0	(3,600)	0	(3,600)	0	1,000,000	0	0	0	35,000	02/01/2018.	2FE
013817 AP 6	ARCONIC INC 5.720		03/07/2018.	MAKE WHOLE CALL		116,796	113,000	113,000	113,000	0	0	0	0	0	113,000	0	0	0	7,280	02/23/2019.	3FE
00206R AJ 1	AT&T INC 5.500		02/01/2018.	MATURED		6,000,000	6,000,000	6,207,030	6,003,801	0	(3,801)	0	(3,801)	0	6,000,000	0	0	0	165,000	02/01/2018.	2FE
00206R CW 0	AT&T INC 1.750		01/15/2018.	MATURED		1,000,000	1,000,000	1,002,040	1,000,040	0	(40)	0	(40)	0	1,000,000	0	0	0	8,750	01/15/2018.	2FE
057224 AY 3	BAKER HUGHES INC 7.500		01/10/2018.	MAKE WHOLE CALL		2,911,867	2,790,000	3,418,380	2,862,974	0	(2,084)	0	(2,084)	0	2,860,889	0	(70,889)	(70,889)	153,836	11/15/2018.	1FE
058498 AS 5	BALL CORP 4.000		03/23/2018.	CANTOR FITZGERALD		978,750	1,000,000	988,750	993,089	0	247	0	247	0	993,336	0	(14,586)	(14,586)	14,667	11/15/2023.	3FE
073902 RU 4	BEAR STEARNS CO 7.250		02/01/2018.	MATURED		1,000,000	1,000,000	1,089,760	1,000,867	0	(867)	0	(867)	0	1,000,000	0	0	0	36,250	02/01/2018.	1FE
075887 CB 3	BECTON DICKINSON (144A 3.000		03/06/2018.	TENDERED		3,030,000	3,000,000	2,970,810	2,970,810	66	475	0	541	0	2,971,351	0	58,649	58,649	16,750	05/15/2026.	3FE
05566S AA 1	BNSF 2005-3 TRUST 4.830		01/15/2018.	REDEEMED		178,510	178,510	178,510	178,508	0	2	0	2	0	178,510	0	0	0	4,311	01/15/2023.	1FE
05568B AA 6	BNSF 2006-1 TRUST 5.720		01/15/2018.	REDEEMED		210,760	210,760	210,760	210,758	0	2	0	2	0	210,760	0	0	0	6,028	01/15/2024.	1FE
12189T BA 1	BURLINGTON NORTHERN SA 5.750		03/15/2018.	MATURED		1,000,000	1,000,000	1,218,140	1,008,634	0	(8,634)	0	(8,634)	0	1,000,000	0	0	0	28,750	03/15/2018.	1FE
12505B AA 8	CBRE SERVICES INC 5.000		03/15/2018.	REDEEMED		2,050,000	2,000,000	2,090,000	2,051,461	0	(1,461)	0	(1,461)	0	2,050,000	0	0	0	50,000	03/15/2023.	2FE
15200M AB 3	CENTERPOINT ENERGY 200 5.234		02/01/2018.	REDEEMED		148,482	148,482	148,394	148,457	0	26	0	26	0	148,482	0	0	0	3,886	02/01/2023.	1FE
20030N AR 2	COMCAST CORP 5.875		02/15/2018.	MATURED		2,000,000	2,000,000	1,997,120	1,999,644	0	356	0	356	0	2,000,000	0	0	0	58,750	02/15/2018.	1FE
202795 HU 7	COMMONWEALTH EDISON 5.800		03/15/2018.	MATURED		2,835,000	2,835,000	3,110,408	2,843,134	0	(8,134)	0	(8,134)	0	2,835,000	0	0	0	82,215	03/15/2018.	1FE
21036P AH 1	CONSTELLATION BRANDS I 6.000		02/28/2018.	MAKE WHOLE CALL		2,794,096	2,500,000	2,630,040	2,627,639	0	(4,397)	0	(4,397)	0	2,623,243	0	(123,243)	(123,243)	342,846	05/01/2022.	2FE
067383 AD 1	CR BARD INC 1.375		01/15/2018.	MATURED		1,630,000	1,630,000	1,630,770	1,630,022	0	(22)	0	(22)	0	1,630,000	0	0	0	11,206	01/15/2018.	2FE
126650 BP 4	CVS LEASE PASS THRU CE 6.036		03/10/2018.	REDEEMED		50,201	50,201	54,032	53,945	0	(3,743)	0	(3,743)	0	50,201	0	0	0	506	12/10/2028.	2FE
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		03/10/2018.	REDEEMED		16,368	16,368	18,864	18,132	0	(1,764)	0	(1,764)	0	16,368	0	0	0	190	01/10/2030.	2FE
126650 BS 8	CVS LEASE PASS THRU CE 7.507		03/10/2018.	REDEEMED		41,671	41,671	41,671	41,671	0	(0)	0	(0)	0	41,671	0	0	0	522	01/10/2032.	2FE
126650 BV 1	CVS LEASE PASS THRU CE 5.773		03/10/2018.	REDEEMED		58,119	58,119	60,260	59,908	0	(1,788)	0	(1,788)	0	58,119	0	0	0	560	01/10/2033.	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)
126650 BY 5	CVS LEASE PASS THRU CE 5.926		03/10/2018.	REDEEMED		49,863	49,863	51,255	51,097	0	(1,234)	0	(1,234)	0	49,863	0	0	0	493	01/10/2034.	2FE
233851 DF 8	DAIMLER FINANCE NA LLC 3.750	C	02/15/2018.	MORGAN STANLEY		1,001,160	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	1,160	1,160	0	02/22/2028.	1FE
260003 AH 1	DOVER CORP 5.450		03/15/2018.	MATURED		1,000,000	1,000,000	999,980	1,000,000	0	0	0	0	0	1,000,000	0	0	0	27,250	03/15/2018.	2FE
26442C AC 8	DUKE ENERGY CAROLINAS 5.250		01/15/2018.	MATURED		1,000,000	1,000,000	1,004,620	999,975	0	25	0	25	0	1,000,000	0	0	0	26,250	01/15/2018.	1FE
29335* AA 3	ENHANCED CAPITAL PARTN 7.060		03/01/2018.	TAX CREDIT - STATE		1,935	1,935	1,935	1,945	0	(10)	0	(10)	0	1,935	0	0	0	40	03/01/2019.	1
31430Q BE 6	FELCOR LODGING 5.625		03/09/2018.	REDEEMED		2,056,260	2,000,000	2,040,000	2,017,863	0	(861)	0	(861)	0	2,017,002	0	39,258	39,258	58,750	03/01/2023.	3FE
31677Q AV 1	FIFTH THIRD BANK 1.450		02/28/2018.	MATURED		1,000,000	1,000,000	998,180	999,928	0	72	0	72	0	1,000,000	0	0	0	7,250	02/28/2018.	1FE
17453B AW 1	FRONTIER COMMUNICATION 7.125		01/17/2018.	MORGAN STANLEY		992,500	1,000,000	945,000	962,500	29,135	344	0	29,479	0	991,979	0	521	521	24,542	03/15/2019.	4FE
38141G FG 4	GOLDMAN SACHS GROUP 5.950		01/18/2018.	MATURED		3,000,000	3,000,000	2,995,740	2,999,746	0	254	0	254	0	3,000,000	0	0	0	89,250	01/18/2018.	1FE
42809H AB 3	HESS CORP 8.125		02/15/2018.	MAKE WHOLE CALL		6,362,687	6,030,000	7,090,660	6,189,567	0	(16,349)	0	(16,349)	0	6,173,217	0	(143,217)	(143,217)	577,656	02/15/2019.	3FE
46625H GY 0	JP MORGAN CHASE 6.000		01/15/2018.	MATURED		2,000,000	2,000,000	2,153,080	2,000,922	0	(922)	0	(922)	0	2,000,000	0	0	0	60,000	01/15/2018.	1FE
494550 AY 2	KINDER MORGAN ENERGY P 5.950		02/15/2018.	MATURED		1,000,000	1,000,000	1,005,160	999,923	0	77	0	77	0	1,000,000	0	0	0	29,750	02/15/2018.	2FE
513075 BB 6	LAMAR MEDIA CORP 5.875		03/19/2018.	REDEEMED		2,905,803	2,850,000	2,910,420	2,910,420	0	(4,617)	0	(4,617)	0	2,905,803	0	0	0	22,325	02/01/2022.	1
513075 BH 3	LAMAR MEDIA CORP 5.375		03/27/2018.	WELLS FARGO SECURITIES		2,070,000	2,000,000	2,100,766	2,056,855	0	(4,405)	0	(4,405)	0	2,052,451	0	17,549	17,549	75,847	01/15/2024.	3FE
538034 AN 9	LIVE NATION ENTERTAINM 5.625		03/29/2018.	BARCLAYS CAPITAL INC		253,125	250,000	250,000	250,000	0	0	0	0	0	250,000	0	3,125	3,125	0	03/15/2026.	1
55279H AA 8	MANUFACTURERS & TRADER 1.450		02/05/2018.	REDEEMED		1,000,000	1,000,000	999,520	999,969	0	14	0	14	0	999,983	0	17	17	5,961	03/07/2018.	1FE
56585A AK 8	MARATHON PETROLEUM 2.700		03/15/2018.	MAKE WHOLE CALL		1,004,220	1,000,000	999,200	999,732	0	40	0	40	0	999,772	0	228	228	10,970	12/14/2018.	2FE
58013M EE 0	MCDONALDS CORP 5.350		03/01/2018.	MATURED		1,050,000	1,050,000	1,183,608	1,053,515	0	(3,515)	0	(3,515)	0	1,050,000	0	0	0	28,088	03/01/2018.	2FE
581557 AX 3	MCKESSON CORP 7.500		02/23/2018.	TENDERED		1,047,150	1,000,000	1,310,480	1,061,521	0	(7,823)	0	(7,823)	0	1,053,698	0	(6,548)	(6,548)	39,167	02/15/2019.	2FE
595620 AH 8	MIDAMERICAN ENERGY CO 5.300		03/15/2018.	MATURED		1,000,000	1,000,000	1,181,570	1,006,656	0	(6,656)	0	(6,656)	0	1,000,000	0	0	0	26,500	03/15/2018.	1FE
637432 KT 1	NATIONAL RURAL UTILITI 5.450		02/01/2018.	MATURED		2,000,000	2,000,000	2,165,090	2,002,215	0	(2,215)	0	(2,215)	0	2,000,000	0	0	0	54,500	02/01/2018.	1FE
U64106 BU 7	NESTLE HOLDINGS INC 1.250	C	01/16/2018.	MATURED		1,910,000	1,910,000	1,916,685	1,910,207	0	(207)	0	(207)	0	1,910,000	0	0	0	23,875	01/16/2018.	1FE
695156 AN 9	PACKAGING CORP OF AMER 6.500		03/15/2018.	MATURED		2,000,000	2,000,000	1,999,180	1,999,475	0	525	0	525	0	2,000,000	0	0	0	65,000	03/15/2018.	2FE
693304 AL 1	PECO ENERGY CO 5.350		03/01/2018.	MATURED		1,000,000	1,000,000	1,080,170	1,001,790	0	(1,790)	0	(1,790)	0	1,000,000	0	0	0	26,750	03/01/2018.	1FE
706451 BS 9	PEMEX MASTER TRUST 5.750	C	03/01/2018.	MATURED		3,000,000	3,000,000	2,979,480	2,998,999	0	1,001	0	1,001	0	3,000,000	0	0	0	86,250	03/01/2018.	2FE
693656 AA 8	PVH CORP 4.500		01/05/2018.	REDEEMED		2,045,000	2,000,000	1,888,750	1,934,449	0	118	0	118	0	1,934,567	0	110,433	110,433	5,000	12/15/2022.	3FE
749685 AQ 6	RPM INTERNATIONAL INC 6.500		02/15/2018.	MATURED		1,000,000	1,000,000	1,113,490	1,002,292	0	(2,292)	0	(2,292)	0	1,000,000	0	0	0	32,500	02/15/2018.	2FE
78355H JT 7	RYDER SYSTEM INC 2.500		02/07/2018.	REDEEMED		2,000,000	2,000,000	1,995,380	1,999,780	0	123	0	123	0	1,999,903	0	97	97	21,667	03/01/2018.	2FE
80282K AH 9	SANTANDER HOLDINGS USA 2.700	C	02/16/2018.	TENDERED		460,056	459,000	458,908	458,949	0	0	0	0	0	458,950	0	1,106	1,106	2,823	05/24/2019.	2FE
835898 AF 4	SOTHEBY'S (144A) 5.250		01/11/2018.	REDEEMED		8,025,275	7,820,000	7,901,750	7,851,348	0	(317)	0	(317)	0	7,851,031	0	174,244	174,244	114,042	10/01/2022.	4FE
85375C BB 6	STANDARD PACIFIC CORP 8.375		02/12/2018.	EXCHANGED		4,552,875	4,047,000	4,692,100	4,412,171	0	(15,374)	0	(15,374)	0	4,396,797	0	156,078	156,078	206,467	01/15/2021.	3FE
871829 AL 1	SYSCO CORP 5.250		02/12/2018.	MATURED		4,104,000	4,104,000	4,382,866	4,108,905	0	(4,905)	0	(4,905)	0	4,104,000	0	0	0	107,730	02/12/2018.	2FE
88947E AN 0	TOLL BROS FINANCE CORP 4.375		01/17/2018.	RBC CAPITAL MARKETS		1,040,000	1,000,000	987,500	991,008	0	73	0	73	0	991,082	0	48,918	48,918	11,424	04/15/2023.	3FE
90783V AA 3	UNION PACIFIC PASS THR 5.082		01/02/2018.	REDEEMED		150,676	150,676	150,676	150,676	0	(0)	0	(0)	0	150,676	0	0	0	3,829	01/02/2029.	1
90783X AA 9	UNION PACIFIC PASS THR 6.176		01/02/2018.	REDEEMED		37,318	37,318	37,318	37,318	0	(0)	0	(0)	0	37,318	0	0	0	1,152	01/02/2031.	1FE
911312 AH 9	UNITED PARCEL SERVICE 5.500		01/15/2018.	MATURED		1,000,000	1,000,000	1,104,890	1,000,544	0	(544)	0	(544)	0	1,000,000	0	0	0	27,500	01/15/2018.	1FE
91324P BJ 0	UNITEDHEALTH GROUP INC 6.000		02/15/2018.	MATURED		3,000,000	3,000,000	3,335,550	3,006,660	0	(6,660)	0	(6,660)	0	3,000,000	0	0	0	90,000	02/15/2018.	1FE
92343V DQ 4	VERIZON COMMUNICATIONS 2.946		03/20/2018.	TENDERED		990,670	1,000,000	998,460	998,717	0	85	0	85	0	998,803	0	(8,133)	(8,133)	15,139	03/15/2022.	2FE
92976W BH 8	WACHOVIA CORP 5.750		02/01/2018.	MATURED		1,000,000	1,000,000	1,104,020	1,003,421	0	(3,421)	0	(3,421)	0	1,000,000	0	0	0	28,750	02/01/2018.	1FE
931142 CJ 0	WAL-MART STORES 5.800		02/15/2018.	MATURED		2,565,000	2,565,000	2,908,951	2,571,106	0	(6,106)	0	(6,106)	0	2,565,000	0	0	0	74,385	02/15/2018.	1FE
931142 CZ 4	WALMART INC 3.250		01/25/2018.	TENDERED		1,543,440	1,500,000	1,646,480	1,553,764	0	(1,242)	0	(1,242)	0	1,552,522	0	(9,082)	(9,082)	12,188	10/25/2020.	1FE
94973B AA 9	WELLS ENTERPRISE (144A 6.750		03/29/2018.	REDEEMED		313,199	308,000	327,866	312,180	0	1,019	0	1,019	0	313,199	0	0	0	13,745	02/01/2020.	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	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)
94974B FG 0	WELLS FARGO 1.500	..	01/16/2018.	MATURED		500,000	500,000	501,205	500,009	0	(9)	0	(9)	0	500,000	0	0	0	3,750	01/16/2018.	1FE
988498 AC 5	YUM! BRANDS INC 6.250	..	03/15/2018.	MATURED		1,000,000	1,000,000	995,920	999,657	0	343	0	343	0	1,000,000	0	0	0	31,250	03/15/2018.	4FE
136385 AN 1	CANADIAN NATURAL RESOU 5.900	A	02/01/2018.	MATURED		3,000,000	3,000,000	2,990,250	2,999,530	0	470	0	470	0	3,000,000	0	0	0	88,500	02/01/2018.	2FE
78008S VD 5	ROYAL BANK OF CANADA 1.500	A	01/16/2018.	MATURED		1,000,000	1,000,000	998,750	999,985	0	15	0	15	0	1,000,000	0	0	0	7,500	01/16/2018.	1FE
034863 AB 6	ANGLO AMERICAN CAPITAL 9.375	D	03/09/2018.	MAKE WHOLE CALL		3,049,678	2,846,000	3,738,334	3,026,328	0	(26,132)	0	(26,132)	0	3,000,196	0	(154,196)	(154,196)	315,591	04/08/2019.	2FE
00182E AW 9	ANZ NEW ZEALAND INTL/L 1.750	D	03/29/2018.	MATURED		1,000,000	1,000,000	999,880	999,971	0	29	0	29	0	1,000,000	0	0	0	8,750	03/29/2018.	1FE
294829 AA 4	ERICSSON LM 4.125	D	01/25/2018.	RBC CAPITAL MARKETS		1,010,000	1,000,000	1,008,330	1,004,013	0	(77)	0	(77)	0	1,003,937	0	6,063	6,063	8,479	05/15/2022.	3FE
36164Q MS 4	GE CAPITAL INTL FUNDIN 2.342	D	01/18/2018.	MORGAN STANLEY		803,466	812,000	812,000	812,000	0	0	0	0	0	812,000	0	(8,534)	(8,534)	3,539	11/15/2020.	1FE
45687A AA 0	INGERSOLL-RAND GL 6.875	D	03/15/2018.	MAKE WHOLE CALL		3,055,854	3,000,000	2,995,710	2,999,310	0	(33)	0	(33)	0	2,999,277	0	723	723	176,167	08/15/2018.	2FE
656531 AF 7	NORSK HYDRO A/S 6.700	D	01/15/2018.	MATURED		670,000	670,000	837,339	671,086	0	(1,086)	0	(1,086)	0	670,000	0	0	0	22,445	01/15/2018.	1FE
830505 AP 8	SKANDINAVISKA ENSKILDA 1.750	D	03/19/2018.	MATURED		1,000,000	1,000,000	994,250	999,719	0	281	0	281	0	1,000,000	0	0	0	8,750	03/19/2018.	1FE
91911T AM 5	VALE OVERSEAS LIMITED 4.375	D	03/28/2018.	TENDERED		707,930	683,000	692,186	687,253	0	(266)	0	(266)	0	686,987	0	20,942	20,942	21,332	01/11/2022.	2FE
04542B MS 8	ABFC 2005-AQ1 A4 5.010	..	03/25/2018.	PAID ON PRINCIPAL		191,494	191,494	186,707	164,950	0	26,544	0	26,544	0	191,494	0	0	0	1,682	01/25/2034.	1FM
00841L AB 2	ABMT 2014-3 A2 (144A) 3.500	..	03/25/2018.	PAID ON PRINCIPAL		72,068	72,068	72,536	72,668	0	(600)	0	(600)	0	72,068	0	0	0	370	11/25/2044.	1FM
00841X AG 5	ABMT 2015-2 A7 CMO 3.500	..	03/25/2018.	PAID ON PRINCIPAL		172,225	172,225	176,881	176,230	0	(4,005)	0	(4,005)	0	172,225	0	0	0	644	03/25/2045.	1FM
00841Y AH 1	ABMT 2015-3 A8 (144A) 3.000	..	03/25/2018.	PAID ON PRINCIPAL		634,413	634,413	644,524	643,442	0	(9,029)	0	(9,029)	0	634,413	0	0	0	3,382	04/25/2045.	1FM
00842A AK 5	ABMT 2015-4 A10 3.000	..	03/25/2018.	PAID ON PRINCIPAL		46,645	46,645	46,937	46,916	0	(271)	0	(271)	0	46,645	0	0	0	244	06/25/2045.	1FM
00842A AD 1	ABMT 2015-4 A4 3.500	..	03/25/2018.	PAID ON PRINCIPAL		102,619	102,619	102,363	102,357	0	262	0	262	0	102,619	0	0	0	627	06/25/2045.	1FM
00842V AC 7	ABMT 2016-3 A3 CMO 3.500	..	03/25/2018.	PAID ON PRINCIPAL		103,708	103,708	106,560	106,631	0	(2,923)	0	(2,923)	0	103,708	0	0	0	658	08/25/2046.	1FM
004375 CE 9	ACCR 2004-4 A2C 2.871	..	03/26/2018.	PAID ON PRINCIPAL		51,014	51,014	49,037	50,939	0	75	0	75	0	51,014	0	0	0	270	01/25/2035.	1FM
004375 CF 6	ACCR 2004-4 A2D 2.571	..	03/26/2018.	PAID ON PRINCIPAL		346,429	346,429	295,114	320,065	0	26,364	0	26,364	0	346,429	0	0	0	1,621	01/25/2035.	1FM
007036 QM 1	ARMT 2005-8 4A21 CMO 3.592	..	03/25/2018.	PAID ON PRINCIPAL		217,125	217,125	197,371	165,679	0	51,447	0	51,447	0	217,125	0	0	0	1,563	11/25/2035.	1FM
07386H SW 2	BALTA 2005-4 22A2 CMO 3.663	..	03/25/2018.	PAID ON PRINCIPAL		166,557	166,557	88,275	55,306	0	111,251	0	111,251	0	166,557	0	0	0	1,299	05/25/2035.	1FM
06050H D3 9	BOAMS 2003-B 2A2 CMO 4.328	..	03/25/2018.	PAID ON PRINCIPAL		9,634	9,634	9,275	9,280	0	353	0	353	0	9,634	0	0	0	57	03/25/2033.	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 3.927	..	03/25/2018.	PAID ON PRINCIPAL		4,676	4,676	4,537	4,541	0	134	0	134	0	4,676	0	0	0	31	05/25/2033.	1FM
05949C EL 6	BOAMS 2005-G 4A1 CMO 3.507	..	03/25/2018.	PAID ON PRINCIPAL		108,583	108,583	101,146	98,000	0	10,583	0	10,583	0	108,583	0	0	0	919	08/25/2035.	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 3.685	..	03/25/2018.	PAID ON PRINCIPAL		24,727	24,727	23,568	17,496	0	7,231	0	7,231	0	24,727	0	0	0	98	11/25/2035.	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 3.685	..	03/25/2018.	WRITTEN OFF		0	7,682	7,322	5,435	0	89	0	89	0	5,524	0	(5,524)	(5,524)	25	11/25/2035.	1FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000	..	03/25/2018.	PAID ON PRINCIPAL		56,756	56,756	52,499	35,923	0	20,833	0	20,833	0	56,756	0	0	0	790	03/25/2037.	1FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000	..	03/25/2018.	WRITTEN OFF		0	10,476	9,690	6,630	0	(32)	0	(32)	0	6,598	0	(6,598)	(6,598)	84	03/25/2037.	1FM
07384M F8 0	BSARM 2004-1 11A1 CMO 3.651	..	03/25/2018.	PAID ON PRINCIPAL		144,919	144,919	118,562	104,493	0	40,426	0	40,426	0	144,919	0	0	0	836	04/25/2034.	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 3.478	..	03/25/2018.	PAID ON PRINCIPAL		75,459	75,459	46,785	39,093	0	36,366	0	36,366	0	75,459	0	0	0	386	02/25/2036.	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 3.478	..	02/25/2018.	WRITTEN OFF		0	666	413	345	0	(1)	0	(1)	0	345	0	(345)	(345)	2	02/25/2036.	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 3.478	..	03/25/2018.	RECOVERY OF PAR WRITE-OFF.		0	(28)	(18)	(15)	0	0	0	0	0	(15)	0	15	15	0	02/25/2036.	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 3.576	..	03/25/2018.	PAID ON PRINCIPAL		136,878	136,878	98,552	75,417	0	61,461	0	61,461	0	136,878	0	0	0	804	06/25/2047.	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 3.576	..	03/25/2018.	WRITTEN OFF		0	3,053	2,198	1,682	0	(14)	0	(14)	0	1,668	0	(1,668)	(1,668)	18	06/25/2047.	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 3.331	..	03/25/2018.	PAID ON PRINCIPAL		79,862	79,862	68,437	63,421	0	16,441	0	16,441	0	79,862	0	0	0	441	01/25/2036.	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 3.331	..	03/25/2018.	WRITTEN OFF		0	9,805	8,402	7,787	0	(1)	0	(1)	0	7,786	0	(7,786)	(7,786)	81	01/25/2036.	1FM
17321L AA 7	CMLTI 2013-J1 A1 (144A 3.500	..	03/25/2018.	PAID ON PRINCIPAL		671,551	671,551	682,464	682,369	0	(10,818)	0	(10,818)	0	671,551	0	0	0	3,205	10/25/2043.	1FE
172973 Z9 3	CMSI 2005-5 2A1 CMO 5.000	..	03/25/2018.	PAID ON PRINCIPAL		24,586	24,586	24,464	24,490	(1)	96	0	94	0	24,586	0	0	0	205	08/25/2020.	1FM
17310B AD 6	CMSI 2006-3 1A4 CMO 6.000	..	03/25/2018.	PAID ON PRINCIPAL		164,481	164,481	150,069	139,103	0	25,378	0	25,378	0	164,481	0	0	0	1,250	06/25/2036.	1FM
17312K AB 8	CMSI 2007-5 1A2 CMO 6.000	..	03/25/2018.	PAID ON PRINCIPAL		21,009	21,009	18,803	5,841	0	15,167	0	15,167	0	21,009	0	0	0	206	06/25/2037.	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)
17312K AB 8	CMSI 2007-5 1A2 CMO 6.000		03/25/2018.	WRITTEN OFF		0	344	308	96	0	(9)	0	(9)	0	86	0	(86)	(86)	3	06/25/2037.	1FM
17312D AA 6	CMSI 2007-8 1A1 CMO 6.000		03/25/2018.	PAID ON PRINCIPAL		22,581	22,581	15,129	9,909	0	12,671	0	12,671	0	22,581	0	0	0	225	09/25/2037.	1FM
12628K AA 0	CSAB 2006-3 A1A CMO 6.000		03/25/2018.	PAID ON PRINCIPAL		22,688	22,688	15,704	5,509	0	17,179	0	17,179	0	22,688	0	0	0	106	11/25/2036.	1FM
22540V 6Q 0	CSFB 2002-19 2M1 CMO 3.154		03/25/2018.	PAID ON PRINCIPAL		5,092	5,092	3,783	3,958	0	1,134	0	1,134	0	5,092	0	0	0	27	06/25/2032.	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		03/25/2018.	PAID ON PRINCIPAL		15,973	15,973	16,562	16,016	0	(43)	0	(43)	0	15,973	0	0	0	120	12/25/2033.	1FM
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		03/25/2018.	PAID ON PRINCIPAL		11,923	11,923	11,889	11,613	0	310	0	310	0	11,923	0	0	0	100	02/25/2020.	1FM
225458 G2 8	CSFB 2005-7 3A1 CMO 5.000		03/25/2018.	PAID ON PRINCIPAL		14,132	14,132	12,154	7,480	0	6,652	0	6,652	0	14,132	0	0	0	118	08/25/2020.	1FM
225458 G3 6	CSFB 2005-7 4A1 CMO 5.000		03/25/2018.	PAID ON PRINCIPAL		38,844	38,844	38,880	38,696	0	148	0	148	0	38,844	0	0	0	326	08/25/2020.	3FM
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		03/25/2018.	PAID ON PRINCIPAL		131,224	131,224	106,832	89,661	0	41,563	0	41,563	0	131,224	0	0	0	1,585	02/25/2037.	1FM
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		03/25/2018.	WRITTEN OFF		0	17,863	14,543	12,205	0	(112)	0	(112)	0	12,093	0	(12,093)	(12,093)	179	02/25/2037.	1FM
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		01/25/2018.	RECOVERY OF PAR WRITE-OFF.		0	(1)	(1)	(1)	0	0	0	0	0	(1)	0	1	1	0	02/25/2037.	1FM
12647M BW 4	CSMC 2013-6 2A3 CMO 3.500		03/25/2018.	PAID ON PRINCIPAL		94,598	94,598	92,869	93,023	0	1,575	0	1,575	0	94,598	0	0	0	551	08/25/2043.	1FM
12649X AQ 2	CSMC 2015-3 A9 CMO 3.500		03/25/2018.	PAID ON PRINCIPAL		225,294	225,294	228,673	229,080	(0)	(3,786)	0	(3,786)	0	225,294	0	0	0	1,304	03/25/2045.	1FM
12594X AA 2	CSMC 2017-HL1 A1 3.500		03/25/2018.	PAID ON PRINCIPAL		180,794	180,794	184,382	184,267	0	(3,473)	0	(3,473)	0	180,794	0	0	0	973	06/25/2047.	1FM
12594X AC 8	CSMC 2017-HL1 A3 3.500		03/25/2018.	PAID ON PRINCIPAL		160,706	160,706	164,397	164,138	0	(3,432)	0	(3,432)	0	160,706	0	0	0	865	06/25/2047.	1FM
12637L AD 1	CSMLT 2015-2 A6 CMO 3.500		03/25/2018.	PAID ON PRINCIPAL		283,450	283,450	287,525	285,938	0	(2,487)	0	(2,487)	0	283,450	0	0	0	1,664	08/25/2045.	1FM
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000		03/25/2018.	PAID ON PRINCIPAL		96,480	96,480	68,274	53,532	0	42,948	0	42,948	0	96,480	0	0	0	1,094	06/25/2036.	1FM
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000		03/25/2018.	WRITTEN OFF		0	25,055	17,730	13,902	0	(169)	0	(169)	0	13,733	0	(13,733)	(13,733)	275	06/25/2036.	1FM
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500		03/25/2018.	PAID ON PRINCIPAL		40,700	40,700	33,465	27,345	0	13,355	0	13,355	0	40,700	0	0	0	387	04/25/2036.	1FM
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500		02/25/2018.	WRITTEN OFF		0	1,058	870	711	0	0	0	0	0	711	0	(711)	(711)	9	04/25/2036.	1FM
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000		03/25/2018.	PAID ON PRINCIPAL		84,255	84,255	80,671	61,632	6,461	16,163	0	22,623	0	84,255	0	0	0	893	06/25/2018.	2FM
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000		03/25/2018.	WRITTEN OFF		0	16,690	15,980	12,209	1,280	(179)	0	1,101	0	13,310	0	(13,310)	(13,310)	209	06/25/2018.	2FM
12669E HN 9	CWHL 2003-27 A1 CMO 3.825		03/25/2018.	PAID ON PRINCIPAL		8,698	8,698	8,314	7,519	0	1,178	0	1,178	0	8,698	0	0	0	39	06/25/2033.	1FM
12669G 5U 1	CWHL 2005-17 1A8 CMO 5.500		03/25/2018.	PAID ON PRINCIPAL		54,481	54,481	47,756	41,608	0	12,873	0	12,873	0	54,481	0	0	0	477	09/25/2035.	1FM
126694 PG 7	CWHL 2005-28 A2 CMO 5.500		03/25/2018.	PAID ON PRINCIPAL		5,199	5,199	5,169	2,831	0	2,368	0	2,368	0	5,199	0	0	0	38	12/25/2035.	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000		03/25/2018.	PAID ON PRINCIPAL		45,621	45,621	40,831	26,113	0	19,508	0	19,508	0	45,621	0	0	0	371	12/25/2036.	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000		02/25/2018.	WRITTEN OFF		0	23,060	20,639	13,200	0	(48)	0	(48)	0	13,152	0	(13,152)	(13,152)	115	12/25/2036.	1FM
126694 W9 5	CWHL 2006-9 A8 CMO 6.000		03/25/2018.	PAID ON PRINCIPAL		45,803	45,803	39,484	28,933	0	16,870	0	16,870	0	45,803	0	0	0	306	05/25/2036.	1FM
126694 W9 5	CWHL 2006-9 A8 CMO 6.000		03/25/2018.	WRITTEN OFF		0	25,577	22,048	16,156	0	(71)	0	(71)	0	16,085	0	(16,085)	(16,085)	129	05/25/2036.	1FM
126673 TD 4	CWL 2004-S1 A3 5.115		03/25/2018.	PAID ON PRINCIPAL		55,117	55,117	50,156	53,678	0	1,439	0	1,439	0	55,117	0	0	0	1,106	02/25/2035.	1FM
29977K AA 1	EVER 2013-2 A CMO 3.000		03/25/2018.	PAID ON PRINCIPAL		341,103	341,103	338,327	338,527	0	2,576	0	2,576	0	341,103	0	0	0	1,507	06/25/2043.	1FM
32029A AE 7	FFML 2006-FF18 A2D 2.081		03/26/2018.	PAID ON PRINCIPAL		123,214	123,214	56,017	40,270	0	82,944	0	82,944	0	123,214	0	0	0	334	12/25/2037.	1FM
33767C AP 2	FKMT 2015-1 A9 CMO 3.000		03/25/2018.	PAID ON PRINCIPAL		354,067	354,067	358,714	356,723	0	(2,657)	0	(2,657)	0	354,067	0	0	0	1,847	03/25/2045.	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750		03/25/2018.	PAID ON PRINCIPAL		12,535	12,535	9,041	2,097	0	10,438	0	10,438	0	12,535	0	0	0	94	04/25/2036.	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750		03/25/2018.	WRITTEN OFF		0	853	615	143	0	(2)	0	(2)	0	141	0	(141)	(141)	8	04/25/2036.	1FM
36186M AC 5	GMACM 2007-HE3 2A1 6.804		03/25/2018.	PAID ON PRINCIPAL		87,886	87,886	75,363	47,962	0	39,924	0	39,924	0	87,886	0	0	0	945	09/25/2037.	1FM
36228F YS 9	GSAMP 2003-SEA2 A1 (AM 4.421		03/25/2018.	PAID ON PRINCIPAL		80,408	80,408	69,553	71,391	0	9,017	0	9,017	0	80,408	0	0	0	534	07/25/2033.	1FM
36242D HQ 9	GSAMP 2004-AHL M1 2.846		03/26/2018.	PAID ON PRINCIPAL		285,242	285,242	216,962	241,592	0	43,651	0	43,651	0	285,242	0	0	0	1,042	08/25/2034.	1FM
36242D JW 4	GSMPS 2004-4 2A1 CMO 3.769		03/25/2018.	PAID ON PRINCIPAL		60,583	60,583	58,615	59,907	0	676	0	676	0	60,583	0	0	0	448	06/25/2034.	4FM
362341 LS 6	GSMPS 2005-RP3 2A1 CMO 3.625		03/25/2018.	PAID ON PRINCIPAL		162,958	162,958	153,995	149,175	0	13,783	0	13,783	0	162,958	0	0	0	902	09/25/2035.	1FM
36242D XY 4	GSR 2005-2F 1A1 CMO 5.500		03/25/2018.	PAID ON PRINCIPAL		123,360	123,360	121,510	88,591	0	34,769	0	34,769	0	123,360	0	0	0	720	03/25/2035.	1FM
36297X AF 0	GSR 2006-5F 2A5 CMO 6.000		03/25/2018.	PAID ON PRINCIPAL		599,492	599,492	537,133	456,414	0	143,078	0	143,078	0	599,492	0	0	0	7,327	06/25/2036.	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)
36297X AF 0	GSR 2006-5F 2A5 CMO 6.000	..	03/25/2018.	WRITTEN OFF		0	71,410	63,982	54,367	0	(1,024)	0	(1,024)	0	53,342	0	(53,342)	(53,342)	982	06/25/2036.	1FM
456652 AA 4	IMJA 2007-A1 A1 CMO 6.000	..	02/25/2018.	PAID ON PRINCIPAL		24,990	24,990	20,617	6,440	0	18,550	0	18,550	0	24,990	0	0	0	274	08/25/2037.	1FM
456652 AA 4	IMJA 2007-A1 A1 CMO 6.000	..	02/25/2018.	RECOVERY OF PAR WRITE-OFF.		0	(144)	(119)	(37)	0	1	0	1	0	(36)	0	36	36	0	08/25/2037.	1FM
456606 FU 1	INHEL 2004-C M1 2.711	..	03/26/2018.	PAID ON PRINCIPAL		621,259	621,259	403,819	469,389	0	151,870	0	151,870	0	621,259	0	0	0	2,856	03/25/2035.	1FM
466247 LU 5	JPMMT 2005-A1 4A1 CMO 3.824	..	03/25/2018.	PAID ON PRINCIPAL		472,277	472,277	473,855	473,183	0	(906)	0	(906)	0	472,277	0	0	0	2,696	02/25/2035.	1FM
466247 YK 3	JPMMT 2005-A8 1A3 CMO 3.491	..	03/25/2018.	PAID ON PRINCIPAL		108,261	108,261	100,024	90,162	0	18,099	0	18,099	0	108,261	0	0	0	518	11/25/2035.	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 3.485	..	03/25/2018.	PAID ON PRINCIPAL		50,473	50,473	35,876	30,946	0	19,526	0	19,527	0	50,473	0	0	0	269	08/25/2036.	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 3.485	..	03/25/2018.	WRITTEN OFF		0	163	116	100	0	(2)	0	(2)	0	98	0	(98)	(98)	1	08/25/2036.	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 3.588	..	03/25/2018.	PAID ON PRINCIPAL		61,894	61,894	52,252	33,840	0	28,054	0	28,054	0	61,894	0	0	0	378	01/25/2037.	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 3.588	..	02/25/2018.	WRITTEN OFF		0	67	56	37	0	(1)	0	(1)	0	36	0	(36)	(36)	0	01/25/2037.	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 3.588	..	03/25/2018.	RECOVERY OF PAR WRITE-OFF.		0	(3,393)	(2,864)	(1,855)	0	70	0	70	0	(1,785)	0	1,785	1,785	0	01/25/2037.	1FM
46628Y AA 8	JPMMT 2006-S2 1A1 CMO 5.500	..	03/25/2018.	PAID ON PRINCIPAL		518,722	518,722	461,111	404,264	(0)	114,458	0	114,458	0	518,722	0	0	0	3,402	07/25/2036.	1FM
46628Y AA 8	JPMMT 2006-S2 1A1 CMO 5.500	..	02/25/2018.	WRITTEN OFF		0	7,906	7,028	6,161	0	(112)	0	(112)	0	6,050	0	(6,050)	(6,050)	72	07/25/2036.	1FM
46628Y AA 8	JPMMT 2006-S2 1A1 CMO 5.500	..	03/25/2018.	RECOVERY OF PAR WRITE-OFF.		0	(91)	(81)	(71)	0	1	0	1	0	(70)	0	70	70	0	07/25/2036.	1FM
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 3.613	..	03/25/2018.	PAID ON PRINCIPAL		61,133	61,133	59,671	43,735	0	17,397	0	17,397	0	61,133	0	0	0	309	04/25/2037.	1FM
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 3.613	..	02/25/2018.	WRITTEN OFF		0	58	57	42	0	(1)	0	(1)	0	41	0	(41)	(41)	0	04/25/2037.	1FM
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 3.569	..	01/25/2018.	RECOVERY OF PAR WRITE-OFF.		0	(2,249)	(2,195)	(1,609)	0	14	0	14	0	(1,595)	0	1,595	1,595	0	04/25/2037.	1FM
46639G AL 0	JPMMT 2013-1 1A2 CMO 3.000	..	03/25/2018.	PAID ON PRINCIPAL		181,135	181,135	177,455	176,825	0	4,310	0	4,310	0	181,135	0	0	0	844	03/25/2043.	1FM
46640B AC 8	JPMMT 2013-2 A2 CMO 3.500	..	03/25/2018.	PAID ON PRINCIPAL		254,269	254,269	257,487	257,778	0	(3,509)	0	(3,509)	0	254,269	0	0	0	1,427	05/25/2043.	1FM
46644V BK 1	JPMMT 2015-4 2A3 3.000	..	03/25/2018.	PAID ON PRINCIPAL		75,253	75,253	75,100	75,101	0	153	0	153	0	75,253	0	0	0	364	06/25/2045.	1FM
46646B AC 2	JPMMT 2016-1 A3 3.500	..	03/25/2018.	PAID ON PRINCIPAL		132,958	132,958	136,324	136,367	0	(3,409)	0	(3,409)	0	132,958	0	0	0	825	05/25/2046.	1FM
46646B AE 8	JPMMT 2016-1 A5 3.500	..	03/25/2018.	PAID ON PRINCIPAL		129,549	129,549	133,233	132,781	0	(3,232)	0	(3,232)	0	129,549	0	0	0	804	05/25/2046.	1FM
46648C AB 0	JPMMT 2017-1 A2 CMO 3.500	..	03/25/2018.	PAID ON PRINCIPAL		281,966	281,966	283,816	283,756	0	(1,791)	0	(1,791)	0	281,966	0	0	0	1,628	01/25/2047.	1FE
46648H AC 7	JPMMT 2017-2 A3 3.500	..	03/25/2018.	PAID ON PRINCIPAL		68,111	68,111	69,287	69,290	0	(1,180)	0	(1,180)	0	68,111	0	0	0	358	05/25/2047.	1FM
46648H AE 3	JPMMT 2017-2 A5 3.500	..	03/25/2018.	PAID ON PRINCIPAL		90,581	90,581	92,789	92,732	0	(2,151)	0	(2,151)	0	90,581	0	0	0	476	05/25/2047.	1FM
46647S AE 0	JPMMT 2017-3 1A3 3.500	..	03/25/2018.	PAID ON PRINCIPAL		682,402	682,402	696,637	697,134	0	(14,732)	0	(14,732)	0	682,402	0	0	0	3,431	08/25/2047.	1FM
46649H AC 6	JPMMT 2017-6 A3 3.500	..	03/25/2018.	PAID ON PRINCIPAL		764,336	764,336	774,786	774,771	0	(10,435)	0	(10,435)	0	764,336	0	0	0	4,276	12/25/2048.	1FE
55265K Y2 9	MASTR 2003-11 3A2 CMO 4.500	..	03/25/2018.	PAID ON PRINCIPAL		12,071	12,071	11,867	12,020	0	51	0	51	0	12,071	0	0	0	102	12/25/2018.	1FM
61758M AA 5	MSRR 2009-R2 1A1A CMO 6.000	..	03/26/2018.	PAID ON PRINCIPAL		116,976	116,976	117,780	93,066	0	23,910	0	23,910	0	116,976	0	0	0	1,323	04/26/2036.	1FM
67389M AJ 0	OAKS 2015-1 A9 CMO 3.000	..	03/25/2018.	PAID ON PRINCIPAL		195,701	195,701	199,065	198,301	0	(2,600)	0	(2,600)	0	195,701	0	0	0	871	04/25/2046.	1FM
67400A AC 6	OAKS 2015-2 A3 3.500	..	03/25/2018.	PAID ON PRINCIPAL		110,442	110,442	110,667	110,703	0	(260)	0	(260)	0	110,442	0	0	0	505	10/25/2045.	1FM
67400A AH 5	OAKS 2015-2 A8 3.500	..	03/25/2018.	PAID ON PRINCIPAL		147,256	147,256	149,465	149,189	0	(1,933)	0	(1,933)	0	147,256	0	0	0	674	10/25/2045.	1FM
69121P DE 0	OWNIT 2006-2 A2B 5.632	..	03/25/2018.	PAID ON PRINCIPAL		53,549	53,549	45,216	22,534	0	31,015	0	31,015	0	53,549	0	0	0	434	01/25/2037.	1FM
69337V AA 8	PHHMC 2007-6 A1 CMO 5.897	..	03/18/2018.	PAID ON PRINCIPAL		1,213	1,213	1,263	395	0	818	0	818	0	1,213	0	0	0	12	12/18/2037.	1FM
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000	..	03/25/2018.	PAID ON PRINCIPAL		17,181	17,181	17,132	17,123	0	57	0	57	0	17,181	0	0	0	127	10/25/2020.	1FM
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250	..	03/25/2018.	PAID ON PRINCIPAL		72,708	72,708	72,782	72,459	0	250	0	250	0	72,708	0	0	0	553	10/25/2020.	1FM
76110W MB 9	RASC 2001-KS3 AI5 6.980	..	03/25/2018.	PAID ON PRINCIPAL		7,439	7,439	6,595	6,407	0	1,032	0	1,032	0	7,439	0	0	0	82	09/25/2031.	1FM
76110W UX 2	RASC 2003-KS10 AI6 4.540	..	03/25/2018.	PAID ON PRINCIPAL		6,941	6,941	6,940	6,921	0	21	0	21	0	6,941	0	0	0	54	12/25/2033.	1FM
75406V AC 7	RASC 2006-KS5 A3 2.031	..	03/26/2018.	PAID ON PRINCIPAL		363,130	363,130	254,191	329,946	0	33,184	0	33,184	0	363,130	0	0	0	992	07/25/2036.	1FM
45660N PZ 2	RAST 2003-A5 A1 CMO 5.500	..	03/25/2018.	PAID ON PRINCIPAL		137,401	137,401	130,473	125,499	0	11,902	0	11,902	0	137,401	0	0	0	1,259	06/25/2033.	1FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000	..	03/25/2018.	PAID ON PRINCIPAL		57,592	57,592	51,344	46,806	0	10,787	0	10,787	0	57,592	0	0	0	619	07/25/2036.	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)
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000	..	03/25/2018.	WRITTEN OFF		0	5,017	4,472	4,077	0	(30)	0	(30)	0	4,048	0	(4,048)	(4,048)	53	07/25/2036.	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000	..	03/25/2018.	PAID ON PRINCIPAL		86,837	86,837	82,360	66,342	0	20,495	0	20,495	0	86,837	0	0	0	842	01/25/2037.	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000	..	03/25/2018.	WRITTEN OFF		0	44,787	42,477	34,216	0	(26)	0	(26)	0	34,190	0	(34,190)	(34,190)	649	01/25/2037.	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000	..	01/25/2018.	RECOVERY OF PAR WRITE-OFF.		0	(6,743)	(6,395)	(5,151)	0	32	0	32	0	(5,119)	0	5,119	5,119	0	01/25/2037.	1FM
82281E AK 3	SCOT 2016-1 1A10 3.500	..	03/25/2018.	PAID ON PRINCIPAL		166,890	166,890	170,019	169,834	0	(2,943)	0	(2,943)	0	166,890	0	0	0	757	11/25/2046.	1FM
82280R AA 7	SCOT 2017-1 A1 3.500	..	03/25/2018.	PAID ON PRINCIPAL		246,520	246,520	246,443	246,426	0	95	0	95	0	246,520	0	0	0	1,296	04/25/2047.	1FM
82280R AD 1	SCOT 2017-1 A4 3.500	..	03/25/2018.	PAID ON PRINCIPAL		179,515	179,515	181,955	181,744	0	(2,229)	0	(2,229)	0	179,515	0	0	0	944	04/25/2047.	1FM
82281F AA 2	SCOT 2017-2 A1 3.500	..	03/25/2018.	PAID ON PRINCIPAL		170,218	170,218	173,728	173,592	0	(3,374)	0	(3,374)	0	170,218	0	0	0	894	10/25/2047.	1FM
81745F AA 4	SEMT 2012-3 A1 CMO 3.500	..	03/25/2018.	PAID ON PRINCIPAL		95,705	95,705	98,397	97,826	0	(2,121)	0	(2,121)	0	95,705	0	0	0	474	07/25/2042.	1FM
81744V AA 0	SEMT 2012-4 A1 CMO 3.500	..	03/25/2018.	PAID ON PRINCIPAL		162,130	162,130	169,299	168,065	0	(5,935)	0	(5,935)	0	162,130	0	0	0	891	09/25/2042.	1FM
81745A AB 3	SEMT 2013-5 A2 CMO (14 3.000	..	03/25/2018.	PAID ON PRINCIPAL		141,940	141,940	140,564	140,467	0	1,473	0	1,473	0	141,940	0	0	0	712	05/25/2043.	1FM
81745B AB 1	SEMT 2013-6 A2 CMO 3.000	..	03/25/2018.	PAID ON PRINCIPAL		187,068	187,068	190,123	189,777	0	(2,709)	0	(2,709)	0	187,068	0	0	0	870	05/25/2043.	1FM
81745C AB 9	SEMT 2013-7 A2 CMO 3.000	..	03/25/2018.	PAID ON PRINCIPAL		207,033	207,033	202,411	202,259	0	4,773	0	4,773	0	207,033	0	0	0	1,022	06/25/2043.	1FM
81745N AR 0	SEMT 2014-1 2A5 CMO (1 4.000	..	03/25/2018.	PAID ON PRINCIPAL		121,771	121,771	123,350	122,686	0	(915)	0	(915)	0	121,771	0	0	0	1,014	04/25/2044.	1FM
81745L AF 0	SEMT 2014-4 A6 CMO 3.500	..	03/25/2018.	PAID ON PRINCIPAL		124,403	124,403	125,239	125,259	0	(856)	0	(856)	0	124,403	0	0	0	689	11/25/2044.	1FM
81746L AA 0	SEMT 2015-3 A1 CMO 3.500	..	03/25/2018.	PAID ON PRINCIPAL		60,232	60,232	60,496	60,492	0	(259)	0	(259)	0	60,232	0	0	0	277	07/25/2045.	1FM
81746L AE 2	SEMT 2015-3 A5 CMO 3.000	..	03/25/2018.	PAID ON PRINCIPAL		80,310	80,310	80,636	80,556	0	(246)	0	(246)	0	80,310	0	0	0	316	07/25/2045.	1FM
81746M AA 8	SEMT 2015-4 A1 3.000	..	03/25/2018.	PAID ON PRINCIPAL		93,621	93,621	94,894	94,786	0	(1,165)	0	(1,165)	0	93,621	0	0	0	433	11/25/2030.	1FM
81746N AK 4	SEMT 2016-3 A10 3.500	..	03/25/2018.	PAID ON PRINCIPAL		148,003	148,003	152,721	152,294	0	(4,292)	0	(4,292)	0	148,003	0	0	0	1,015	11/25/2046.	1FM
81746T AD 7	SEMT 2017-1 A4 3.500	..	03/25/2018.	PAID ON PRINCIPAL		43,512	43,512	44,382	44,301	0	(789)	0	(789)	0	43,512	0	0	0	264	02/25/2047.	1FM
81746K AA 2	SEMT 2017-2 A1 CMO 3.500	..	03/25/2018.	PAID ON PRINCIPAL		151,067	151,067	152,318	152,233	0	(1,166)	0	(1,166)	0	151,067	0	0	0	869	03/25/2047.	1FM
81746X AA 4	SEMT 2017-3 A1 3.500	..	03/25/2018.	PAID ON PRINCIPAL		273,137	273,137	271,387	271,389	0	1,748	0	1,748	0	273,137	0	0	0	1,590	04/25/2047.	1FM
81746X AD 8	SEMT 2017-3 A4 3.500	..	03/25/2018.	PAID ON PRINCIPAL		222,556	222,556	225,790	225,591	0	(3,034)	0	(3,034)	0	222,556	0	0	0	1,296	04/25/2047.	1FM
81745X AA 5	SEMT 2017-4 A1 (144A) 3.500	..	03/25/2018.	PAID ON PRINCIPAL		210,460	210,460	215,229	215,084	0	(4,624)	0	(4,624)	0	210,460	0	0	0	1,218	07/25/2047.	1FM
81745X AD 9	SEMT 2017-4 A4 (144A) 3.500	..	03/25/2018.	PAID ON PRINCIPAL		112,245	112,245	115,332	115,071	0	(2,826)	0	(2,826)	0	112,245	0	0	0	650	07/25/2047.	1FM
81746F AA 3	SEMT 2017-6 A1 (144A) 3.500	..	03/25/2018.	PAID ON PRINCIPAL		262,150	262,150	267,557	267,544	0	(5,394)	0	(5,394)	0	262,150	0	0	0	1,519	09/25/2047.	1FM
81746V AA 8	SEMT 2018-3 A1 (144A) 3.500	..	03/25/2018.	PAID ON PRINCIPAL		138,038	138,038	136,378	136,378	0	1,661	0	1,661	0	138,038	0	0	0	403	03/25/2048.	1FE
81746V AD 2	SEMT 2018-3 A4 (144A) 3.500	..	03/25/2018.	PAID ON PRINCIPAL		73,620	73,620	73,505	73,505	0	115	0	115	0	73,620	0	0	0	215	03/25/2048.	1FE
78471K AE 1	SFPMT 2016-1A 1A4 3.000	..	03/25/2018.	PAID ON PRINCIPAL		75,298	75,298	71,827	71,923	0	3,375	0	3,375	0	75,298	0	0	0	389	11/25/2046.	1FM
83611M NF 1	SVHE 2006-2 A4 1.831	..	02/26/2018.	PAID ON PRINCIPAL		150,291	150,291	102,949	139,982	0	10,309	0	10,309	0	150,291	0	0	0	242	03/25/2036.	1FM
939336 UE 1	WAMMS 2003-MS5 1A1 CMO 5.000	..	02/25/2018.	PAID ON PRINCIPAL		3,066	3,066	3,106	3,057	0	9	0	9	0	3,066	0	0	0	14	03/25/2018.	1FM
929227 ZC 3	WAMU 2002-AR18 A CMO 3.610	..	03/25/2018.	PAID ON PRINCIPAL		822	822	747	757	0	65	0	65	0	822	0	0	0	4	01/25/2033.	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 3.456	..	03/25/2018.	PAID ON PRINCIPAL		9,704	9,704	8,759	8,873	0	831	0	831	0	9,704	0	0	0	43	03/25/2033.	1FM
92922F HL 5	WAMU 2003-S12 1A1 CMO 4.500	..	03/25/2018.	PAID ON PRINCIPAL		29,068	29,068	28,369	28,919	0	149	0	149	0	29,068	0	0	0	209	11/25/2018.	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750	..	03/25/2018.	PAID ON PRINCIPAL		11,827	11,827	11,864	11,791	0	36	0	36	0	11,827	0	0	0	92	07/25/2018.	1FM
92922F BK 3	WAMU 2003-S7 A1 CMO 4.500	..	03/25/2018.	PAID ON PRINCIPAL		6,951	6,951	6,825	6,922	0	28	0	28	0	6,951	0	0	0	51	08/25/2018.	1FM
92922F DE 5	WAMU 2003-S8 A2 CMO 5.000	..	03/25/2018.	PAID ON PRINCIPAL		11,630	11,630	11,703	11,593	0	37	0	37	0	11,630	0	0	0	100	09/25/2018.	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 3.323	..	03/25/2018.	PAID ON PRINCIPAL		19,230	19,230	11,851	7,572	0	11,658	0	11,658	0	19,230	0	0	0	105	10/25/2036.	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 3.323	..	03/25/2018.	WRITTEN OFF		0	1,194	736	470	0	(1)	0	(1)	0	469	0	(469)	(469)	9	10/25/2036.	1FM
94984A AS 9	WFMBS 2006-6 1A17 CMO 5.750	..	03/25/2018.	PAID ON PRINCIPAL		315,948	315,948	297,648	257,854	(0)	58,095	0	58,095	0	315,948	0	0	0	3,748	05/25/2036.	1FM
94984A AS 9	WFMBS 2006-6 1A17 CMO 5.750	..	03/25/2018.	WRITTEN OFF		0	2,492	2,348	2,034	0	(12)	0	(12)	0	2,022	0	(2,022)	(2,022)	23	05/25/2036.	1FM
94980S AD 7	WFMBS 2006-9 1A4 CMO 6.000	..	03/25/2018.	PAID ON PRINCIPAL		679,119	679,119	648,094	573,112	(0)	106,008	0	106,008	0	679,119	0	0	0	6,522	08/25/2036.	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)
94985R AR 3	WFMBS 2007-4 A16 CMO 5.500	..	03/25/2018.	PAID ON PRINCIPAL		42,783	42,783	39,373	34,630	0	8,152	0	8,152	0	42,783	0	0	0	420	04/25/2037.	1FM
94985R AR 3	WFMBS 2007-4 A16 CMO 5.500	..	03/25/2018.	WRITTEN OFF		0	5,573	5,128	4,511	0	7	0	7	0	4,518	0	(4,518)	(4,518)	48	04/25/2037.	1FM
97652R AD 9	WIN 2014-3 A4 CMO 3.500	..	03/20/2018.	PAID ON PRINCIPAL		139,028	139,028	139,658	139,775	0	(747)	0	(747)	0	139,028	0	0	0	771	11/20/2044.	1FM
97653B AC 5	WIN 2015-A A3 CMO 3.500	..	03/20/2018.	PAID ON PRINCIPAL		178,614	178,614	181,377	181,638	0	(3,025)	0	(3,025)	0	178,614	0	0	0	1,275	06/20/2045.	1FM
92977Y BQ 3	WMLT 2005-B 3A1 CMO 3.758	..	03/20/2018.	PAID ON PRINCIPAL		134,268	134,268	105,400	54,261	0	80,007	0	80,007	0	134,268	0	0	0	473	10/20/2035.	1FM
04624U AA 9	ACM 2016-1 A1 1.362	..	03/15/2018.	PAID ON PRINCIPAL		180,796	180,796	179,890	180,235	0	561	0	561	0	180,796	0	0	0	411	05/15/2049.	1FM
29429C AA 3	CGCMT 2016-P3 A1 1.700	..	03/15/2018.	PAID ON PRINCIPAL		491,106	491,106	491,106	490,963	0	143	0	143	0	491,106	0	0	0	1,473	04/15/2049.	1FM
23305X AA 9	DBUBS 2011-LC2A A1 (14 3.527	..	03/10/2018.	PAID ON PRINCIPAL		56,501	56,501	57,064	56,652	0	(151)	0	(151)	0	56,501	0	0	0	343	07/10/2044.	1FM
46635G AE 0	JPMCC 2010-C2 A3 (144A 4.069	..	03/15/2018.	PAID ON PRINCIPAL		210,203	210,203	203,897	207,910	0	2,293	0	2,293	0	210,203	0	0	0	1,727	11/15/2043.	1FM
46590K AA 2	JPMCC 2015-JP1 A1 1.949	..	03/15/2018.	PAID ON PRINCIPAL		505,924	505,924	507,703	506,809	0	(884)	0	(884)	0	505,924	0	0	0	1,727	01/15/2049.	1FM
61762M BT 7	MSBAM 2013-C10 A2 2.964	..	03/15/2018.	PAID ON PRINCIPAL		1,311,224	1,311,224	1,341,853	1,316,566	0	(5,342)	0	(5,342)	0	1,311,224	0	0	0	6,616	07/15/2046.	1FM
61760R BA 9	MSC 2011-C3 A3 4.054	..	03/15/2018.	PAID ON PRINCIPAL		202,596	202,596	204,615	202,776	0	(181)	0	(181)	0	202,596	0	0	0	1,431	07/15/2049.	1FM
94988H AC 5	WFCM 2012-LC5 A3 2.918	..	03/15/2018.	PAID ON PRINCIPAL		236	236	241	238	0	(2)	0	(2)	0	236	0	0	0	1	10/15/2045.	1FM
95000G AW 4	WFCM 2016-BNK1 A1 1.321	..	03/15/2018.	PAID ON PRINCIPAL		97,367	97,367	97,367	97,353	0	15	0	15	0	97,367	0	0	0	223	08/15/2049.	1FM
92930R BB 7	WFRBS 2012-C9 A3 2.870	..	02/15/2018.	PAID ON PRINCIPAL		59,253	59,253	60,589	59,887	0	(634)	0	(634)	0	59,253	0	0	0	283	11/15/2045.	1FM
92890F AQ 9	WFRBS 2014-C20 A1 1.283	..	03/15/2018.	PAID ON PRINCIPAL		3,091,643	3,091,643	3,071,717	3,083,616	0	8,027	0	8,027	0	3,091,643	0	0	0	6,017	05/15/2047.	1FM
02006T AC 0	ALLYA 2014-1 A4 1.530	..	02/15/2018.	VARIOUS		4,177,394	4,177,394	4,182,448	4,177,665	0	(271)	0	(271)	0	4,177,394	0	0	0	9,102	04/15/2019.	1FE
02006W AC 3	ALLYA 2014-2 A3 1.250	..	01/15/2018.	PAID ON PRINCIPAL		269,277	269,277	269,288	269,277	0	(0)	0	(0)	0	269,277	0	0	0	281	04/15/2019.	1FE
02006V AC 5	ALLYA 2014-3 A3 1.280	..	03/15/2018.	PAID ON PRINCIPAL		484,603	484,603	485,027	484,642	0	(39)	0	(39)	0	484,603	0	0	0	999	06/17/2019.	1FE
02006Y AC 9	ALLYA 2015-1 A3 1.390	..	03/15/2018.	PAID ON PRINCIPAL		1,054,838	1,054,838	1,055,456	1,055,065	0	(227)	0	(227)	0	1,054,838	0	0	0	2,407	09/16/2019.	1FE
14314M AH 6	CARMX 2016-2 A2B 2.029	..	02/15/2018.	PAID ON PRINCIPAL		389,085	389,085	389,754	389,274	0	(189)	0	(189)	0	389,085	0	0	0	906	06/17/2019.	1FE
13056W AD 7	CRART 2014-1 A4 1.480	..	03/15/2018.	PAID ON PRINCIPAL		498,010	498,010	498,535	498,115	0	(105)	0	(105)	0	498,010	0	0	0	1,147	08/15/2019.	1FE
13056J AC 8	CRART 2015-3 A3 1.620	..	03/15/2018.	PAID ON PRINCIPAL		4,585,933	4,585,933	4,587,366	4,586,515	0	(582)	0	(582)	0	4,585,933	0	0	0	12,245	11/15/2019.	1FE
19626N AA 1	CSH 2016-2A A 2.837	..	02/17/2018.	PAID ON PRINCIPAL		58,285	58,285	58,285	58,371	0	(86)	0	(86)	0	58,285	0	0	0	270	12/17/2033.	1FE
34530K AC 7	FORDO 2014-B A4 1.420	..	03/15/2018.	PAID ON PRINCIPAL		2,658,383	2,658,383	2,658,799	2,658,516	0	(132)	0	(132)	0	2,658,383	0	0	0	6,220	08/15/2019.	1FE
36254A AB 0	GMCAR 2017-1A A2A (144 1.510	..	03/16/2018.	PAID ON PRINCIPAL		1,381,318	1,381,318	1,380,779	1,380,936	0	382	0	382	0	1,381,318	0	0	0	3,457	03/16/2020.	1FE
393505 F5 6	GT 1998-4 A6 6.530	..	03/01/2018.	PAID ON PRINCIPAL		38,324	38,324	39,498	38,324	0	0	0	0	0	38,324	0	0	0	430	04/01/2030.	2FE
44890W AC 4	HART 2015-A A3 1.050	..	02/15/2018.	PAID ON PRINCIPAL		841,337	841,337	841,280	841,331	0	6	0	6	0	841,337	0	0	0	1,052	04/15/2019.	1FE
41284A AD 0	HDMOT 2014-1 A3 1.100	..	01/15/2018.	PAID ON PRINCIPAL		317,705	317,705	317,225	317,685	0	20	0	20	0	317,705	0	0	0	291	09/15/2019.	1FE
50116P AD 2	KCOT 2014-1A A4 (144A) 1.670	..	02/15/2018.	PAID ON PRINCIPAL		3,583,001	3,583,001	3,585,381	3,583,679	0	(678)	0	(678)	0	3,583,001	0	0	0	9,130	07/15/2020.	1FE
525170 BD 7	LMH 1998-1 2A1 6.545	..	03/15/2018.	PAID ON PRINCIPAL		158,679	158,679	151,888	133,523	0	25,157	0	25,157	0	158,679	0	0	0	1,820	07/15/2028.	5FE
525170 BD 7	LMH 1998-1 2A1 6.545	..	03/15/2018.	WRITTEN OFF		0	1,558	1,491	1,311	0	(21)	0	(21)	0	1,290	0	(1,290)	(1,290)	16	07/15/2028.	5FE
65477M AD 0	NAROT 2013-C A4 1.300	..	03/15/2018.	PAID ON PRINCIPAL		4,427,589	4,427,589	4,425,514	4,426,669	0	920	0	920	0	4,427,589	0	0	0	9,528	06/15/2020.	1FE
674135 CP 1	OAK 1997-C B1 7.450	..	03/15/2018.	WRITTEN OFF		0	99,766	56,368	82,970	0	121	0	121	0	83,091	0	(83,091)	(83,091)	4,256	11/15/2027.	6*
89231R AD 6	TAOT 2014-B A4 1.310	..	02/15/2018.	PAID ON PRINCIPAL		2,565,407	2,565,407	2,569,151	2,565,673	0	(266)	0	(266)	0	2,565,407	0	0	0	4,890	09/16/2019.	1FE
87226Q AD 9	TCFAT 2015-1A A3 (144A 1.490	..	01/15/2018.	PAID ON PRINCIPAL		177,764	177,764	177,882	177,769	0	(4)	0	(4)	0	177,764	0	0	0	221	12/16/2019.	1FE
87227F AC 4	TCFAT 2015-2A A3 (144A 2.060	..	03/15/2018.	PAID ON PRINCIPAL		1,908,420	1,908,420	1,913,191	1,910,358	0	(1,938)	0	(1,938)	0	1,908,420	0	0	0	6,529	04/15/2020.	1FE
92887J AB 9	VFET 2016-1A A2 (144A) 1.440	..	01/15/2018.	PAID ON PRINCIPAL		118,688	118,688	118,802	118,695	0	(7)	0	(7)	0	118,688	0	0	0	142	10/15/2018.	1FE
98160Q AD 4	WOART 2014-B A3 1.140	..	03/15/2018.	PAID ON PRINCIPAL		1,713,849	1,713,849	1,714,566	1,714,036	0	(188)	0	(188)	0	1,713,849	0	0	0	3,208	01/15/2020.	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					182,037,143	180,103,706	187,140,890	179,541,364	36,941	1,532,704	0	1,569,645	0	181,111,010	0	(229,170)	(229,170)	4,467,872	XXX	XXX
8399997.	Total - Bonds - Part 4					705,199,854	703,274,177	716,208,477	702,650,887	36,941	1,583,164	0	1,620,105	0	704,270,994	0	(226,443)	(226,443)	7,704,655	XXX	XXX
8399999.	Total - Bonds					705,199,854	703,274,177	716,208,477	702,650,887	36,941	1,583,164	0	1,620,105	0	704,270,994	0	(226,443)	(226,443)	7,704,655	XXX	XXX

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)
Preferred Stocks - Industrial and Miscellaneous																					
38144X 50 0	GOLDMAN SACHS GROUP INC SER B 6.2%	..	02/12/2018.	ISSUE CALLED at 25.000	162,370.000	4,059,250	25.00	4,059,250	4,059,250	0	0	0	0	0	4,059,250	0	0	0	62,918	XXX	P3LFE
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					4,059,250	XXX	4,059,250	4,059,250	0	0	0	0	0	4,059,250	0	0	0	62,918	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					4,059,250	XXX	4,059,250	4,059,250	0	0	0	0	0	4,059,250	0	0	0	62,918	XXX	XXX
8999999.	Total - Preferred Stocks					4,059,250	XXX	4,059,250	4,059,250	0	0	0	0	0	4,059,250	0	0	0	62,918	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
521865 20 4	LEAR CORP	..	03/29/2018.	VARIOUS	1,047.920	197,238	XXX	0	0	0	0	0	0	0	0	0	197,238	197,238	320	XXX	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					197,238	XXX	0	0	0	0	0	0	0	0	0	197,238	197,238	320	XXX	XXX
9799997.	Total - Common Stocks - Part 4					197,238	XXX	0	0	0	0	0	0	0	0	0	197,238	197,238	320	XXX	XXX
9799999.	Total - Common Stocks					197,238	XXX	0	0	0	0	0	0	0	0	0	197,238	197,238	320	XXX	XXX
9899999.	Total - Preferred and Common Stocks					4,256,488	XXX	4,059,250	4,059,250	0	0	0	0	0	4,059,250	0	197,238	197,238	63,238	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					709,456,342	XXX	720,267,727	706,710,137	36,941	1,583,164	0	1,620,105	0	708,330,244	0	(29,205)	(29,205)	7,767,893	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- CREDIT A TREASURY		1	101,219	101,219	04/02/2018
	REPO- DEUTSCHE A TREASURY		1	15,258,105	15,258,105	04/02/2018
	REPO- HSBC A TREASURY		1	15,258,105	15,258,105	04/02/2018
	REPO- ROYAL A TREASURY		1	15,258,105	15,258,105	04/02/2018
0199999.	U.S. Government - Issuer Obligations			45,875,534	45,875,534	XXX
0599999.	Total - U.S. Government			45,875,534	45,875,534	XXX
6199999.	Total - Issuer Obligations			45,875,534	45,875,534	XXX
6699999.	Subtotal - Bonds			45,875,534	45,875,534	XXX
9999999.	Totals			45,875,534	45,875,534	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....(688,863) Book/Adjusted Carrying Value $.....(688,863)
2. Average balance for the year: Fair Value $.....40,183,581 Book/Adjusted Carrying Value $.....40,183,581
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....45,875,534 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	472,624	1,000	0	XXX
Bank of America, N.A. - NC Charlotte,NC		0.000	0	0	7,019,923	6,587,616	4,734,171	XXX
Bank of America, N.A. - TX Dallas,TX		0.000	0	0	(11,004,882)	(13,008,917)	(10,243,923)	XXX
Bank of America, N.A. Charlotte,NC		0.000	0	0	5,998,865	5,649,003	4,225,132	XXX
Bank of America, N.A. Hartford,CT		0.000	0	0	(3,571,425)	(35,391,492)	(14,945,696)	XXX
Bank of New York New York,NY		0.000	0	0	898,875	930,540	1,548,151	XXX
Citibank, N.A. - NY New York,NY		0.000	0	0	2,705,363	8,758,759	3,368,233	XXX
Citibank, N.A. New Castle,DE		0.000	0	0	(731,204,279)	(688,922,261)	(670,208,762)	XXX
Citibank, N.A. New York,NY		0.000	0	0	8,073	6,192	(13,685)	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	4,873,190	5,495,958	2,358,429	XXX
JP Morgan Chase Bank, N.A. New York,NY		0.000	0	0	42,662,152	(34,921,483)	15,451,288	XXX
JP Morgan Chase Bank, NA - TX Houston,TX		0.000	0	0	996,872	996,872	996,872	XXX
Royal Bank of Canada Toronto,ON		0.000	0	0	(9,623)	(2)	3,874	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	205,244	169,319	261,176	XXX
US Bank Corp Minneapolis,MN		0.000	0	0	2,091,884	3,473,080	4,341,930	XXX
US Bank Corp St. Paul,MN		0.000	0	0	1,845	2,195	2,195	XXX
Wells Fargo Bank, N.A. Jacksonville,FL		0.000	0	0	14,070,381	13,693,941	13,650,587	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	(663,754,918)	(726,449,677)	(644,440,029)	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(663,754,918)	(726,449,677)	(644,440,029)	XXX
0599999. Total Cash	XXX	XXX	0	0	(663,754,918)	(726,449,677)	(644,440,029)	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 1 *

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 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: ..... $.....48,820

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