

QUARTERLY STATEMENT

AS OF MARCH 31, 2018

OF THE CONDITION AND AFFAIRS OF THE

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

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

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

Statutory Home Office: **One Tower Square, Hartford, CT, US 06183**
Main Administrative Office: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Mail Address: **One Tower Square, Hartford, CT, US 06183**
Primary Location of Books and Records: **385 Washington Street, St. Paul, MN, US 55102 (651) 310-7911**
Internet Website Address: **www.travelers.com**
Statutory Statement Contact: **Michael J. Doody (860) 277-3966**
Annual.Statement.Contact@travelers.com (860) 277-7002
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. # NICHOLAS SEMINARA	President (Effective April 2, 2018)	MARIA OLIVO	Executive Vice President, Strategic Development & Treasurer
2. JAY STEVEN BENET	Vice Chairman & Chief Financial Officer	KENNETH FRANKLIN SPENCE, III.....	Executive Vice President & General Counsel
3. WILLIAM HERBERT HEYMAN.....	Vice Chairman & Chief Investment Officer	DOUGLAS KEITH BELL.....	Senior Vice President, Accounting Policy
4. AVROHOM YAAKOV KESS	Vice Chairman & Chief Legal Officer	DOUGLAS KENNETH RUSSELL.....	Senior Vice President & Corporate Controller
5. ANDY FRANCIS BESSETTE	Executive Vice President & Chief Administrative Officer	SCOTT WILLIAM RYNDA	Senior Vice President, Corporate Tax
6. BRUCE RICHARD JONES.....	Executive Vice President, Enterprise Risk Management & Chief Risk Officer	RENÉE HELOU DAVIS	Vice President & Chief Corporate Actuary
7. MADELYN JOSEPH LANKTON.....	Executive Vice President & Chief Information Officer, Enterprise Operations and eBusiness	WENDY CONSTANCE SKJERVEN...	Vice President, Corporate Secretary & Group General Counsel

DIRECTORS

JAY STEVEN BENET # NICHOLAS SEMINARA (Effective April 2, 2018) GREGORY CHESHIRE TOCZYDŁOWSKI
WILLIAM HERBERT HEYMAN KENNETH FRANKLIN SPENCE, III

STATE OF MINNESOTA }
COUNTY OF RAMSEY } ss:

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

Nicholas Seminara
President (Effective April 2, 2018)

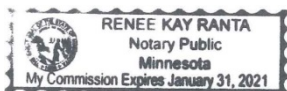
Wendy C. Skjerven
Secretary

Douglas K. Russell
Controller

Subscribed and sworn to before me this

24th day of April, 2018

Notary Public
My Commission Expires January 31, 2021



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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	12,291,225,686	0	12,291,225,686	12,143,015,713
2. Stocks:				
2.1 Preferred stocks.....	1,195,000	0	1,195,000	1,195,000
2.2 Common stocks.....	2,022,519,808	10,735,145	2,011,784,663	1,979,334,836
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	28,164,679	0	28,164,679	28,480,187
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	777,678,749	0	777,678,749	754,866,818
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....29,462,388), cash equivalents (\$.....0) and short-term investments (\$.....411,677,178).....	441,139,565	0	441,139,565	586,319,816
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	760,721,422	38,493,896	722,227,526	730,164,738
9. Receivables for securities.....	13,086,206	0	13,086,206	10,000,040
10. Securities lending reinvested collateral assets.....	151,216,667	0	151,216,667	125,113,321
11. Aggregate write-ins for invested assets.....	(152,150)	0	(152,150)	(152,150)
12. Subtotals, cash and invested assets (Lines 1 to 11).....	16,486,795,630	49,229,041	16,437,566,590	16,358,338,317
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	109,608,071	0	109,608,071	111,401,918
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	707,884,753	41,524,819	666,359,934	666,601,355
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....29,657,680 earned but unbilled premiums).....	1,295,309,236	6,560,060	1,288,749,176	1,200,356,349
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	23,500,059	1,694,909	21,805,150	21,386,725
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	27,407,849	0	27,407,849	45,251,640
16.2 Funds held by or deposited with reinsured companies.....	5,812,334	0	5,812,334	5,809,117
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	289,327,698	60,556,561	228,771,137	213,028,984
19. Guaranty funds receivable or on deposit.....	(187,266)	0	(187,266)	7,473
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	19,944,471	19,944,471	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.....	93,939,583	2,214,550	91,725,034	94,236,116
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	19,059,342,418	181,724,410	18,877,618,008	18,716,417,995
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	19,059,342,418	181,724,410	18,877,618,008	18,716,417,995

DETAILS OF WRITE-INS

1101. Deferred gain.....	(152,150)	0	(152,150)	(152,150)
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	(152,150)	0	(152,150)	(152,150)
2501. Equities and deposits in pools and associations.....	21,403,447	0	21,403,447	25,802,207
2502. COLI supplemental benefits trust.....	20,936,663	0	20,936,663	21,055,490
2503. Real estate operating fund.....	20,849,539	984,764	19,864,776	18,303,886
2598. Summary of remaining write-ins for Line 25 from overflow page.....	30,749,934	1,229,786	29,520,149	29,074,534
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	93,939,583	2,214,550	91,725,034	94,236,116

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....648,767,228).....	7,805,002,902	7,733,842,902
2. Reinsurance payable on paid losses and loss adjustment expenses.....	312,183,075	330,329,512
3. Loss adjustment expenses.....	1,813,793,110	1,828,248,006
4. Commissions payable, contingent commissions and other similar charges.....	95,562,678	176,363,243
5. Other expenses (excluding taxes, licenses and fees).....	86,003,232	157,207,685
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	80,340,914	86,785,026
7.1 Current federal and foreign income taxes (including \$....(23,204,883) on realized capital gains (losses)).....	40,724,961	40,277,906
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 \$....152,443,396 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).....	2,689,658,060	2,611,325,104
10. Advance premium.....	.0	.0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	.0	.0
11.2 Policyholders.....	14,965,971	14,123,728
12. Ceded reinsurance premiums payable (net of ceding commissions).....	93,442,885	50,736,785
13. Funds held by company under reinsurance treaties.....	1,773,642	1,870,040
14. Amounts withheld or retained by company for account of others.....	27,732,252	26,244,566
15. Remittances and items not allocated.....	17,443,460	10,518,862
16. Provision for reinsurance (including \$....3,662 certified).....	12,075,083	12,075,083
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	61,379,138	53,701,577
18. Drafts outstanding.....	.0	.0
19. Payable to parent, subsidiaries and affiliates.....	34,517,728	28,490,834
20. Derivatives.....	.0	.0
21. Payable for securities.....	47,048,450	3,090,351
22. Payable for securities lending.....	151,216,667	125,113,321
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.....	51,655,203	58,791,762
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	13,436,519,408	13,349,136,294
27. Protected cell liabilities.....	.0	.0
28. Total liabilities (Lines 26 and 27).....	13,436,519,408	13,349,136,294
29. Aggregate write-ins for special surplus funds.....	14,531,965	14,728,252
30. Common capital stock.....	20,000,000	20,000,000
31. Preferred capital stock.....	.0	.0
32. Aggregate write-ins for other than special surplus funds.....	.0	.0
33. Surplus notes.....	.0	.0
34. Gross paid in and contributed surplus.....	3,238,382,533	3,238,382,533
35. Unassigned funds (surplus).....	2,168,184,102	2,094,170,916
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	.0	.0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	.0	.0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	5,441,098,600	5,367,281,700
38. Totals (Page 2, Line 28, Col. 3).....	18,877,618,008	18,716,417,995

DETAILS OF WRITE-INS

2501. Other liabilities.....	43,120,000	43,120,000
2502. Investment real estate liability.....	22,413,729	29,787,305
2503. Retroactive reinsurance reserve assumed.....	297,900	298,439
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(14,176,426)	(14,413,982)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	51,655,203	58,791,762
2901. Special surplus from retroactive reinsurance.....	14,531,965	14,728,252
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).....	14,531,965	14,728,252
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 \$.....98,441,425).....	104,543,594	109,652,459	434,905,338
1.2 Assumed..... (written \$.....1,491,033,978).....	1,414,449,616	1,343,901,318	5,574,027,290
1.3 Ceded..... (written \$.....81,705,042).....	88,935,695	93,412,539	370,632,881
1.4 Net..... (written \$.....1,507,770,361).....	1,430,057,515	1,360,141,238	5,638,299,747
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....837,104,831):			
2.1 Direct.....	64,065,765	48,521,357	248,128,967
2.2 Assumed.....	827,285,791	755,598,015	3,239,231,812
2.3 Ceded.....	61,182,888	33,059,723	206,931,138
2.4 Net.....	830,168,669	771,059,649	3,280,429,641
3. Loss adjustment expenses incurred.....	137,349,844	145,932,049	640,775,387
4. Other underwriting expenses incurred.....	431,668,773	414,408,463	1,686,484,967
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,399,187,285	1,331,400,161	5,607,689,995
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	30,870,229	28,741,077	30,609,752
INVESTMENT INCOME			
9. Net investment income earned.....	131,617,811	132,522,534	764,901,182
10. Net realized capital gains (losses) less capital gains tax of \$.....(691,288).....	(4,332,183)	7,026,095	41,177,563
11. Net investment gain (loss) (Lines 9 + 10).....	127,285,627	139,548,629	806,078,745
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....506,840 amount charged off \$.....3,065,888).....	(2,559,048)	(2,363,852)	(9,853,407)
13. Finance and service charges not included in premiums.....	4,827,634	4,965,996	18,906,454
14. Aggregate write-ins for miscellaneous income.....	250,464	528,906	1,684,135
15. Total other income (Lines 12 through 14).....	2,519,050	3,131,050	10,737,182
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	160,674,907	171,420,756	847,425,678
17. Dividends to policyholders.....	2,913,962	2,378,702	11,249,525
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).....	157,760,945	169,042,054	836,176,153
19. Federal and foreign income taxes incurred.....	42,280,393	31,353,803	124,020,760
20. Net income (Line 18 minus Line 19) (to Line 22).....	115,480,552	137,688,251	712,155,393
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	5,367,281,700	5,558,231,343	5,558,231,343
22. Net income (from Line 20).....	115,480,552	137,688,251	712,155,393
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....(2,616,438).....	30,872,092	52,318,643	(141,455,542)
25. Change in net unrealized foreign exchange capital gain (loss).....	(7,518,143)	4,106,031	32,873,368
26. Change in net deferred income tax.....	15,077,720	(10,911,912)	(192,894,941)
27. Change in nonadmitted assets.....	4,904,679	18,590,151	57,498,225
28. Change in provision for reinsurance.....	0	0	5,873,856
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.....	(85,000,000)	(263,000,000)	(665,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	73,816,899	(61,208,835)	(190,949,642)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,441,098,600	5,497,022,507	5,367,281,700

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.....	469,933	199,968	2,046,566
1402. Other assets tri-party/tax credit bond income.....	11,157	11,232	44,544
1403. Other expense.....	0	0	336
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(230,626)	317,706	(407,311)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	250,464	528,906	1,684,135
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	1,465,409,913	1,404,562,232	5,662,970,415
2. Net investment income.....	151,786,455	156,741,744	837,635,414
3. Miscellaneous income.....	2,439,771	3,131,050	10,323,036
4. Total (Lines 1 through 3).....	1,619,636,139	1,564,435,027	6,510,928,865
5. Benefit and loss related payments.....	759,314,533	654,864,717	3,003,366,764
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.....	738,216,284	739,805,567	2,294,005,939
8. Dividends paid to policyholders.....	2,071,719	1,953,309	10,237,282
9. Federal and foreign income taxes paid (recovered) net of \$(6,838) tax on capital gains (losses).....	41,142,050	3,579	159,134,585
10. Total (Lines 5 through 9).....	1,540,744,585	1,396,627,172	5,466,744,571
11. Net cash from operations (Line 4 minus Line 10).....	78,891,554	167,807,855	1,044,184,294
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	431,971,560	431,161,577	1,840,685,034
12.2 Stocks.....	18,116,546	19,103,715	415,747,452
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	24,224,914	36,823,790
12.5 Other invested assets.....	39,087,615	19,247,912	116,249,954
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(21,639)	29,446	169,139
12.7 Miscellaneous proceeds.....	44,037,377	92,119,366	69,746,116
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	533,191,460	585,886,930	2,479,421,484
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	605,394,589	645,877,011	2,575,810,147
13.2 Stocks.....	18,580,986	20,180,408	132,828,156
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	30,941,091	19,465,923	56,249,943
13.5 Other invested assets.....	25,741,262	18,820,883	89,664,515
13.6 Miscellaneous applications.....	29,189,513	0	606,501
13.7 Total investments acquired (Lines 13.1 to 13.6).....	709,847,440	704,344,225	2,855,159,262
14. Net increase or (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(176,655,980)	(118,457,295)	(375,737,778)
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.....	85,000,000	263,000,000	665,000,000
16.6 Other cash provided (applied).....	37,584,176	(133,734,097)	(99,869,057)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(47,415,824)	(396,734,097)	(764,869,057)
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).....	(145,180,250)	(347,383,537)	(96,422,541)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	586,319,816	682,742,357	682,742,357
19.2 End of period (Line 18 plus Line 19.1).....	441,139,565	335,358,820	586,319,816

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

20.0001	Exchange of bonds.....	8,293,444	4,966,380	16,964,880
20.0002	Income payment received in securities.....	508,019	472,311	1,915,943
20.0003	Stock distribution from limited partnership.....	342,327	0	1,297,303
20.0004	Other assets tri-party/tax credit bonds.....	19,617	0	93,407
20.0005	Exchange of stock.....	0	0	26,917,262
20.0006	Bonds exchanged for stock.....	0	0	489,553

NOTES TO FINANCIAL STATEMENTS**Note 1 – Summary of Significant Accounting Policies and Going Concern**

A. Accounting Practices:

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

<u>Net Income</u>	SSAP #	F/S Page	F/S Line #	March 31, 2018	December 31, 2017
1. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	\$ 115,480,552	\$ 712,155,393
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	<u>\$ 115,480,552</u>	<u>\$ 712,155,393</u>
<u>Surplus</u>					
5. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	\$ 5,441,098,600	\$ 5,367,281,700
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	<u>\$ 5,441,098,600</u>	<u>\$ 5,367,281,700</u>

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

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

A. Mortgage Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

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

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

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.

NOTES TO FINANCIAL STATEMENTS

- (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	\$ 64,974	\$ 3,787	\$ 65,113
Annual Aggregate Total:		<u>\$ 3,787</u>	

- (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
36185NM80	\$ 64,974	\$ 61,187	\$ 3,787	\$ 61,187	\$ 65,113	Q1 - 2018
Total:			<u>\$ 3,787</u>			

- (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	\$ 15,029,032
			2. 12 Months or Longer	\$ 6,770,360
b. The aggregate related fair value of securities with unrealized losses:			1. Less than 12 Months	\$ 712,387,130
			2. 12 Months or Longer	\$ 200,838,724

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

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

No significant change.

(3)b. Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

No significant change.

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

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

(1) No significant change.

(2) Not applicable.

(3) Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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.

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 \$85 million to its parent company, The Travelers Companies, Inc.

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

NOTES TO FINANCIAL STATEMENTS**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	\$ -	\$ 530,405,794	\$ -	\$ 530,405,794	\$ -
Common stock					
Industrial and miscellaneous	85,384,501	-	2,132,852	87,517,353	-
Total securities at fair value	\$ 85,384,501	\$ 530,405,794	\$ 2,132,852	\$ 617,923,147	\$ -

At March 31, 2018, the Company also holds Level 2 U.S. special revenue bonds and Level 3 nonredeemable preferred stock, both measured and reported at their fair value of \$0.

There were no significant transfers between Level 1 and Level 2 during the quarter.

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

Description	Beginning Balance at 1/1/2018	Transfers into Level 3	Transfers out of Level 3	Total gains & (losses) included in Net Income	Total gains & (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 3/31/2018
Common stock	\$ 2,132,852	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 2,132,852

(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.

NOTES TO FINANCIAL STATEMENTS

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)	Aggregate	Admitted					Not	Net Asset
<u>Description</u>	<u>Fair Value</u>	<u>Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>		Practicable	Value (NAV)
							(Carrying	Included
							Value)	In Level 2
Short term bonds	\$ 411,678,209	\$ 411,677,178	\$ 69,245,703	\$ 342,432,506	\$ -	\$ -	-	\$ -
Long term bonds	12,320,675,256	12,291,225,686	545,121,538	11,758,081,582	17,472,136	-	-	-
Preferred stock	1,904,800	1,195,000	1,904,800	-	-	-	-	-
Common stock	87,517,353	87,517,353	85,384,501	-	2,132,852	-	-	-

(At December 31, 2017)	Aggregate	Admitted					Not	Net Asset
<u>Description</u>	<u>Fair Value</u>	<u>Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>		Practicable	Value (NAV)
							(Carrying	Included
							Value)	In Level 2
Short term bonds	\$ 553,543,402	\$ 553,543,402	\$ 128,317,308	\$ 425,226,094	\$ -	\$ -	-	\$ -
Long term bonds	12,420,666,984	12,143,015,713	522,406,926	11,895,520,627	2,739,431	-	-	-
Preferred stock	1,885,600	1,195,000	1,885,600	-	-	-	-	-
Common stock	94,607,282	94,607,282	92,474,430	-	2,132,852	-	-	-

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 \$27,594,000, 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.

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.

NOTES TO FINANCIAL STATEMENTS

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

Not significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change: _____
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No []
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
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 [] No [X]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes [] No [X] N/A []
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/26/2016
- 6.4 By what department or departments?
Insurance Department of Connecticut
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
 - (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 - (c) Compliance with applicable governmental laws, rules and regulations;
 - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 - (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No [X]

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 18,354,380

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

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

14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	1,895,256,630	1,935,002,455
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	51,355,256	52,314,816
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 1,946,611,886	\$ 1,987,317,271
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: \$ 151,216,667

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 151,216,667

16.3 Total payable for securities lending reported on the liability page: \$ 151,216,667

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

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017-2070
The Bank of New York Mellon	225 Liberty Street, New York, NY 10007

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
CIBC Mellon	1 York Street Toronto, ON 5J 0B6	Custodial account for Canadian Branch
Citigroup Global Markets Inc.	Special Equity Transactions Group 390 Greenwich Street, 1st Floor New York, NY 10013	Brokerage account
Citibank N/A	388 Greenwich Street New York, NY 10013	Letter of Credit Agreement

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

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

18.2 If no, list exceptions:

19. By self-designating 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 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	0.000	5.000%	0	0	36,545,666	36,545,666	0	0	219,639	219,639
Total	XXX	XXX	0	0	36,545,666	36,545,666	0	0	219,639	219,639

- 5.1 Operating Percentages:

5.1 A&H loss percent 0.000%

5.2 A&H cost containment percent 0.000%

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

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

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

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

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

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

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

ST. PAUL FIRE AND MARINE INSURANCE COMPANY
SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		3,859	165,430	134,988	498,927	28,330,717	35,064,711
2. Alaska.....AK.....L.....		109,566	245,351	66,422	22,781	5,379,492	5,354,754
3. Arizona.....AZ.....L.....		40,671	132,588	253,532	5,389,294	21,909,351	26,402,058
4. Arkansas.....AR.....L.....		241,186	225,398	30,666	13,333,388	10,802,079	13,876,710
5. California.....CA.....L.....		5,563,131	5,993,140	3,940,394	5,077,494	151,156,136	167,934,701
6. Colorado.....CO.....L.....		3,277,752	2,351,092	1,308,010	2,792,340	40,925,882	47,376,536
7. Connecticut.....CT.....L.....		58,104	64,443	324,146	(94,584)	17,475,969	21,693,183
8. Delaware.....DE.....L.....		13,614	13,895	58,993	378,744	4,641,877	5,122,085
9. District of Columbia.....DC.....L.....		11,076	14,218	160,944	309,457	5,251,549	9,060,587
10. Florida.....FL.....L.....		834,709	5,590,592	737,317	5,006,076	60,255,812	67,426,570
11. Georgia.....GA.....L.....		55,174	78,025	167,531	260,034	32,713,585	36,724,421
12. Hawaii.....HI.....L.....		3,330	23,401	12,512	20,948	3,294,465	3,376,087
13. Idaho.....ID.....L.....		16,716	13,172	(229)	110,932	1,541,781	1,661,785
14. Illinois.....IL.....L.....		395,809	534,119	346,241	1,108,555	62,603,005	98,710,577
15. Indiana.....IN.....L.....		66,591	125,004	326,467	427,024	11,269,824	15,833,701
16. Iowa.....IA.....L.....		17,336	92,284	311,265	125,944	17,352,957	19,636,244
17. Kansas.....KS.....L.....		2,202,067	2,019,864	1,032,166	1,108,966	20,613,180	22,339,801
18. Kentucky.....KY.....L.....		418,679	404,616	834,572	135,037	10,861,621	13,549,501
19. Louisiana.....LA.....L.....		4,393,388	4,344,308	2,692,497	7,726,480	59,288,239	64,667,766
20. Maine.....ME.....L.....		38,456	24,487	32,817	276	1,905,529	2,195,211
21. Maryland.....MD.....L.....		33,818	43,506	239,386	379,127	32,643,779	36,664,597
22. Massachusetts.....MA.....L.....		74,861	112,336	56,653	252,139	37,563,803	45,393,645
23. Michigan.....MI.....L.....		751,625	365,235	175,051	580,631	38,461,288	43,154,097
24. Minnesota.....MN.....L.....		7,618	50,412	550,109	677,298	57,751,050	62,619,036
25. Mississippi.....MS.....L.....		1,077,546	909,697	432,288	341,066	15,255,101	16,406,363
26. Missouri.....MO.....L.....		27,430	38,897	105,428	272,996	27,948,984	30,703,645
27. Montana.....MT.....L.....		483,119	671,098	35,621	13,856	5,005,719	6,038,448
28. Nebraska.....NE.....L.....		134,575	112,932	56,433	43,910	14,219,108	15,304,514
29. Nevada.....NV.....L.....		1,406	(4,491)	375,669	1,523,973	16,730,961	17,173,941
30. New Hampshire.....NH.....L.....		8,155	142,212	56,487	70,727	11,528,588	9,245,916
31. New Jersey.....NJ.....L.....		41,684	226,632	685,362	465,126	42,189,305	45,557,688
32. New Mexico.....NM.....L.....		4,034,995	3,462,970	844,731	3,313,372	30,049,883	36,217,650
33. New York.....NY.....L.....		463,592	4,961,438	7,567,681	5,121,168	195,172,027	212,000,600
34. North Carolina.....NC.....L.....		65,055	86,783	59,241	241,282	16,909,355	19,132,207
35. North Dakota.....ND.....L.....		3,561,842	2,099,689	4,489,322	940,808	19,884,722	18,945,150
36. Ohio.....OH.....L.....		1,698,963	1,265,731	989,919	1,054,530	25,704,057	29,254,055
37. Oklahoma.....OK.....L.....		4,385,517	4,054,297	2,078,228	3,003,486	41,537,115	35,023,460
38. Oregon.....OR.....L.....		36,303	36,675	42,532	133,118	6,886,598	7,588,240
39. Pennsylvania.....PA.....L.....		4,081,150	4,108,757	3,418,178	3,940,457	73,002,406	79,865,146
40. Rhode Island.....RI.....L.....		588	3,089	9,174	8,707	3,655,631	4,172,692
41. South Carolina.....SC.....L.....		17,218	3,892	86,097	108,880	9,215,137	11,766,139
42. South Dakota.....SD.....L.....		35,948	34,603	79,617	(86,388)	8,375,758	8,848,733
43. Tennessee.....TN.....L.....		38,486	111,209	163,163	1,394,557	28,441,930	32,337,350
44. Texas.....TX.....L.....		32,248,777	35,055,951	15,718,100	22,440,266	273,386,186	278,182,769
45. Utah.....UT.....L.....		256,037	292,105	400,081	38,974	7,923,712	8,761,796
46. Vermont.....VT.....L.....		265	1,381	13,570	25,533	2,747,734	3,090,701
47. Virginia.....VA.....L.....		154,707	1,031,764	112,287	291,130	25,669,551	27,785,695
48. Washington.....WA.....L.....		21,985	90,775	10,998,306	981,403	20,829,131	25,941,250
49. West Virginia.....WV.....L.....		3,016,944	2,346,210	246,195	3,587,691	15,853,393	22,638,495
50. Wisconsin.....WI.....L.....		73,151	51,937	2,886,652	549,913	49,165,156	60,813,028
51. Wyoming.....WY.....L.....		3,077,487	3,207,277	393,915	1,007,431	21,190,834	18,000,374
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		0	1,507	0	0	4,668	7,586
54. Puerto Rico.....PR.....L.....		2,566	1,872	0	0	1,044,512	1,579,127
55. US Virgin Islands.....VI.....L.....		0	0	0	0	102,389	267,586
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CAN.....L.....		19,521,170	22,317,352	14,393,848	28,682,459	220,250,213	279,407,210
58. Aggregate Other Alien.....OT.....XXX.....		1,245,629	209,467	83,167	103,596	9,028,999	8,700,305
59. Totals.....XXX.....		98,441,425	109,960,622	80,613,740	125,241,333	1,972,901,833	2,236,596,220

DETAILS OF WRITE-INS

58001. BMU Bermuda.....XXX.....		585,940	38,168	0	0	0	0
58002. SGP Singapore.....XXX.....		418,865	2,567	422	4,322	152,670	143,520
58003. CYM Cayman Islands.....XXX.....		169,797	130,056	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....		71,027	38,676	82,745	99,274	8,876,329	8,556,785
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....		1,245,629	209,467	83,167	103,596	9,028,999	8,700,305

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	55	R - Registered - Non-domiciled RRGs.....	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI).....	0	Q - Qualified - Qualified or accredited reinsurer.....	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....	0	N - None of the above - Not allowed to write business in the state.....	2

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

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Windamere III, LLC (99%)	Minnesota	41-2007089
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... Camperdown Corporation	Delaware	41-1762781
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... Aprilgrange Limited	United Kingdom	
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... F&G 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

Q11

Notes:

* Denotes affiliated insurer

Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

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

...	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

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q12

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc..	00000	20-3033027				Yonkers Financing Corp.....	DE.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	...Y.....	
3548	The Travelers Companies, Inc..	00000	52-1466734				English Turn Fidelity Realty, Inc.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	...Y.....	
3548	The Travelers Companies, Inc..	00000	59-2635727				English Turn LLC.....	MN.....	DS.....	English Turn Fidelity Realty, Inc.....	O/M.....	...99.000	The Travelers Companies, Inc.....	...N.....	0103.
3548	The Travelers Companies, Inc..	00000	59-2709441				Fidelity English Turn Club LLC.....	MN.....	DS.....	English Turn Fidelity Realty, Inc.....	O/M.....	...99.000	The Travelers Companies, Inc.....	...N.....	0104.
3548	The Travelers Companies, Inc..	00000	59-2635727				English Turn LLC.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	...1.000	The Travelers Companies, Inc.....	...N.....	0103.
3548	The Travelers Companies, Inc..	00000	52-1715225				English Turn Realty Management, Inc.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	...Y.....	
3548	The Travelers Companies, Inc..	00000	59-2709441				Fidelity English Turn Club LLC.....	MN.....	DS.....	English Turn Realty Management, Inc.....	O/B/M.....	...1.000	The Travelers Companies, Inc.....	...N.....	0104.
3548	The Travelers Companies, Inc..	00000					8527512 Canada Inc.....	CAN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...22.480	The Travelers Companies, Inc.....	...Y.....	
3548	The Travelers Companies, Inc..	00000	AA-1560270				The Dominion of Canada General Insurance Company.....	CAN.....	DS.....	8527512 Canada Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	...N.....	
3548	The Travelers Companies, Inc..	00000	41-1985480				Fog City Fund, LLC.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	...99.000	The Travelers Companies, Inc.....	...N.....	0109.
3548	The Travelers Companies, Inc..	00000	76-0753165				Symmetry Growth Capital II, LLC.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	...100.000	The Travelers Companies, Inc.....	...N.....	0109.
3548	The Travelers Companies, Inc..	00000	41-1927945				Upper Lake Growth Capital, LLC.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	...99.000	The Travelers Companies, Inc.....	...N.....	0109.
3548	The Travelers Companies, Inc..	00000	20-1222630				Vesbridge Partners, LP.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	...85.000	The Travelers Companies, Inc.....	...N.....	0109.
3548	The Travelers Companies, Inc..	00000	41-1963936				Windamere II, LLC.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	...99.000	The Travelers Companies, Inc.....	...N.....	0109.
3548	The Travelers Companies, Inc..	00000	41-2007089				Windamere III, LLC.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	...99.000	The Travelers Companies, Inc.....	...N.....	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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc..	00000	06-1008174				Travelers Property Casualty Corp.....	CT.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	00000	06-1445591				Travelers Insurance Group Holdings Inc.....	DE.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	19070	06-6033509				The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	00000	06-6033509				Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	00000	94-3097171				Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	...50.000	The Travelers Companies, Inc.....	.....N.....	0105.
3548	The Travelers Companies, Inc..	00000	06-6033509				Standard Fire UK Investments, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	19062	06-0848755				The Automobile Insurance Company of Hartford, Connecticut.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	00000	06-0848755				Auto Hartford Investments, LLC.....	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	36145	06-1286264				Travelers Personal Security Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	36161	06-1286274				Travelers Property Casualty Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	38130	36-3703200				Travelers Personal Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	00000	27-4469564				Travelers Texas MGA, Inc.....	TX.....	NIA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....Y.....	
3548	The Travelers Companies, Inc..	00000	06-6033509				Oregon Evergreen Investor I, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc..	00000	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.

Q12.2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
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.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc....	N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050.				Arch Street North LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/M.....	100.000	The Travelers Companies, Inc....	N.....	
3548	The Travelers Companies, Inc...	25615.....	06-0291290.				The Charter Oak Fire Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc....	N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050.				Travelers Real Estate, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc....	N.....	
3548	The Travelers Companies, Inc...	10647.....	59-3372141.				First Floridian Auto and Home Insurance Company.....	FL.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc....	N.....	
3548	The Travelers Companies, Inc...	42811.....	56-1371361.				Gulf Underwriters Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc....	N.....	
3548	The Travelers Companies, Inc...	22233.....	75-6013697.				Select Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc....	N.....	
3548	The Travelers Companies, Inc...	00000.....	AA-1120023.				Travelers Casualty and Surety Company of Europe Limited.....	GBR.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc....	Y.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050.				Crystal Brook, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc....	N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050.				Durham Holding, LLC.....	DE.....	NIA.....	Crystal Brook, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc....	N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050.				Sutton Holdco, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc....	N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050.				Cadet Limited, LLC.....	DE.....	NIA.....	Sutton Holdco, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc....	N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050.				Arrowhead Company, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc....	N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050.				Eastern Asset, LLC.....	DE.....	NIA.....	Arrowhead Company, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc....	N.....	
3548	The Travelers Companies, Inc...	00000.....	41-1769846.				Jupiter Holdings, Inc.....	MN.....	NIA.....	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.....	IA.....	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.....	IA.....	American Equity Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc....	N.....	
3548	The Travelers Companies, Inc...	24015.....	41-6009967.				Northland Insurance Company.....	CT.....	IA.....	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.....	IA.....	Northland Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc....	N.....	
3548	The Travelers Companies, Inc...	24031.....	94-6051964.				Northland Casualty Company.....	CT.....	IA.....	Northland Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc....	N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050.				Travelers Indemnity U.K. Investments LLC.....	CT.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc....	N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050.				TPC U.K. Investments LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc....	N.....	
3548	The Travelers Companies, Inc...	25623.....	06-0303275.				The Phoenix Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc....	N.....	

Q12.3

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc...	25666.....	58-6020487..	.....	.....	.....	The Travelers Indemnity Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	.....
3548	The Travelers Companies, Inc...	25682.....	06-0336212..	.....	.....	.....	The Travelers Indemnity Company of Connecticut.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	.....
3548	The Travelers Companies, Inc...	25674.....	36-2719165..	.....	.....	.....	Travelers Property Casualty Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	13-2743602..	.....	.....	.....	American Marine Management Services, Inc.....	NY.....	OTH.....	Travelers Property Casualty Company of America.....	O/B.....	...47.500	The Travelers Companies, Inc....	.....N.....	0108.
3548	The Travelers Companies, Inc...	00000.....	06-1501229..	.....	.....	.....	Constitution State Services LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0303275..	.....	.....	.....	Phoenix UK Investments LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	.....
3548	The Travelers Companies, Inc...	28188.....	35-1838077..	.....	.....	.....	TravCo Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-4403403..	.....	.....	.....	TINDY Foreign, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....Y.....	.....
3548	The Travelers Companies, Inc...	40282.....	95-3634110..	.....	.....	.....	Travelers Commercial Casualty Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	62-1657094..	.....	.....	.....	Travelers Distribution Alliance, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers TLD, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Tiercel, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Redstart, LLC.....	DE.....	NIA.....	Tiercel, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	.....
3548	The Travelers Companies, Inc...	27998.....	35-1838079..	.....	.....	.....	The Travelers Home and Marine Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	.....
3548	The Travelers Companies, Inc...	41262.....	76-0002592..	.....	.....	.....	The Travelers Lloyds Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/M/A.....	...100.000	The Travelers Companies, Inc....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Marine, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	.....

Q12.4

Aster Explanation

0100.	Laurel Village Joint Venture Partnership is 50% owned by an unrelated party with no current economic interest.
0101.	USF&G/Fidelity Retail Associates Limited Partnership is 83.95% owned by United State Fidelity and Guaranty Company 1% owned by USF&G Retail Associates GP, Inc.
0102.	Black Mountain Ranch Limited Partnership is 85% owned by St. Paul Fire and Marine Insurance Company and 1% owned by BMR Sports Properties, Inc.
0103.	English Turn LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by St. Paul Fire and Marine Insurance Company.
0104.	Fidelity English Turn Club LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by English Turn Realty Management, Inc.
0105.	Bayhill Restaurant II Associates is 50% owned by an unrelated party, which is the manager.
0106.	Lone Rock Timber Investments I, LLC's other 25% member and manager are unaffiliated 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 unaffiliated with Travelers

ST. PAUL FIRE AND MARINE INSURANCE COMPANY PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	7,870,863	(2,140,253)	(27.192)	272,460
2. Allied lines.....	2,053,568	1,032,411	50.274	29,146
3. Farmowners multiple peril.....	0	0	0.000	0.000
4. Homeowners multiple peril.....	0	0	0.000	0.000
5. Commercial multiple peril.....	(4,574)	(946,955)	20,702.992	(165,258)
6. Mortgage guaranty.....	0	0	0.000	0.000
8. Ocean marine.....	2,117,976	(1,780,384)	(84.061)	115,559
9. Inland marine.....	5,586,203	3,486,857	62.419	(27,106)
10. Financial guaranty.....	0	0	0.000	0.000
11.1. Medical professional liability - occurrence.....	0	139,450	0.000	0.000
11.2. Medical professional liability - claims-made.....	0	(154,168)	0.000	0.000
12. Earthquake.....	98,636	(11,542)	(11.701)	66,757
13. Group accident and health.....	0	0	0.000	0.000
14. Credit accident and health.....	0	0	0.000	0.000
15. Other accident and health.....	0	(156,693)	0.000	0.000
16. Workers' compensation.....	(176,555)	(5,657,495)	3,204.380	485,690
17.1. Other liability-occurrence.....	44,239,303	27,720,065	62.659	49,986
17.2. Other liability-claims made.....	2,653,542	(1,281,685)	(48.301)	19,584
17.3. Excess workers' compensation.....	0	211,361	0.000	0.000
18.1. Products liability-occurrence.....	10,382,199	20,235,491	194.906	(92,765)
18.2. Products liability-claims made.....	67,322	272,961	405.457	(375,036)
19.1, 19.2. Private passenger auto liability.....	0	1	0.000	0.000
19.3, 19.4. Commercial auto liability.....	21,903,035	17,216,149	78.602	(3,083)
21. Auto physical damage.....	6,433,880	5,726,143	89.000	68,868
22. Aircraft (all perils).....	0	(19,971)	0.000	0.000
23. Fidelity.....	554,071	206,637	37.294	50,592
24. Surety.....	334,185	20,555	6.151	8,674
26. Burglary and theft.....	48,904	24,572	50.245	(73,032)
27. Boiler and machinery.....	381,037	(76,906)	(20.183)	30,962
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	(837)	0.000	0.000
35. Totals.....	104,543,594	64,065,765	61.281	44,250
DETAILS OF WRITE-INS				
3401. Tribal workers' compensation.....	0	(837)	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	(837)	0.000	0.000

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	8,125,260	8,125,260	9,088,804
2. Allied lines.....	1,917,228	1,917,228	2,274,282
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	0	0	57,756
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	1,485,030	1,485,030	1,459,927
9. Inland marine.....	4,299,074	4,299,074	4,958,014
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	96,018	96,018	79,328
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.....	(176,555)	(176,555)	221,148
17.1. Other liability-occurrence.....	42,225,103	42,225,103	49,722,738
17.2. Other liability-claims made.....	2,427,561	2,427,561	2,449,286
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	9,219,659	9,219,659	8,907,421
18.2. Products liability-claims made.....	91,923	91,923	83,114
19.1 19.2. Private passenger auto liability.....	0	0	0
19.3 19.4. Commercial auto liability.....	21,263,890	21,263,890	23,055,845
21. Auto physical damage.....	6,310,775	6,310,775	6,484,018
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	389,160	389,160	386,388
24. Surety.....	397,978	397,978	391,696
26. Burglary and theft.....	55,633	55,633	11,719
27. Boiler and machinery.....	313,689	313,689	329,135
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.....	98,441,425	98,441,425	109,960,622
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

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2018 Loss and LAE Payments on Claims Reported as of Prior Year-End	2018 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2018 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2015 + Prior.....	2,703,964	3,102,413	5,806,377	212,985	15,442	228,428	2,580,726	14,864	2,951,443	5,547,033	89,748	(120,663)	(30,916)
2. 2016.....	557,659	831,423	1,389,082	90,244	6,052	96,297	513,468	7,763	773,821	1,295,052	46,053	(43,787)	2,266
3. Subtotals 2016 + Prior.....	3,261,622	3,933,836	7,195,458	303,229	21,495	324,724	3,094,194	22,627	3,725,264	6,842,085	135,801	(164,450)	(28,649)
4. 2017.....	799,984	1,569,128	2,369,111	301,965	53,449	355,414	715,039	35,140	1,264,574	2,014,753	217,021	(215,966)	1,055
5. Subtotals 2017 + Prior.....	4,061,606	5,502,964	9,564,570	605,194	74,944	680,138	3,809,233	57,767	4,989,837	8,856,838	352,822	(380,416)	(27,594)
6. 2018.....	XXX	XXX	XXX	XXX	233,154	233,154	XXX	187,017	574,941	761,958	XXX	XXX	XXX
7. Totals.....	4,061,606	5,502,964	9,564,570	605,194	308,098	913,292	3,809,233	244,784	5,564,779	9,618,796	352,822	(380,416)	(27,594)
8. Prior Year-End's Surplus As Regards Policyholders	5,367,282										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. ....8.7 %	2. ....(6.9)%	3. ....(0.3)%
													Col. 13, Line 7 Line 8
													4. ....(0.5)%

Q14

Statement for March 31, 2018 of the **ST. PAUL FIRE AND MARINE INSURANCE COMPANY**
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 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. State surcharges receivable.....	12,429,010	0	12,429,010	11,343,500
2505. Amounts receivable under high deductible policies.....	11,998,069	1,229,786	10,768,284	12,072,037
2506. Assumed reinsurance receivable and payable.....	3,035,573	0	3,035,573	(39,604)
2507. Other assets.....	1,651,765	0	1,651,765	1,380,843
2508. Suspense, undistributed payments.....	1,030,268	0	1,030,268	3,680,931
2509. Other assets tri-party/tax credit bonds.....	318,209	0	318,209	341,568
2510. Ceded deposit asset.....	287,040	0	287,040	295,260
2597. Summary of remaining write-ins for Line 25.....	30,749,934	1,229,786	29,520,149	29,074,534

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Interest deposit liability.....	121,604	121,604
2505. Federal excise tax-reins contracts.....	975	975
2506. Escheat liability.....	.65	.65
2507. Retroactive reinsurance reserve ceded.....	(14,299,071)	(14,536,627)
2597. Summary of remaining write-ins for Line 25.....	(14,176,426)	(14,413,982)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Change in COLI cash values.....	(39,548)	297,357	1,213,003
1405. Fines and penalties of regulatory authorities.....	(65,683)	82,736	(46,003)
1406. Retroactive reinsurance gain/loss.....	(125,395)	(62,386)	(1,574,310)
1497. Summary of remaining write-ins for Line 14.....	(230,626)	317,706	(407,311)

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. AFG Afghanistan.....	...XXX...	19,141	0	0	0	0	0
58005. CHE Switzerland.....	...XXX...	16,000	16,000	0	0	0	0
58006. ZZZ Other Alien.....	...XXX...	11,348	(1,114)	422	48,899	6,904,706	6,523,302
58007. HKG Hong Kong, Special Adminis.....	...XXX...	11,000	11,000	0	0	0	0
58008. MEX Mexico.....	...XXX...	7,700	0	0	0	0	0
58009. DEU Germany.....	...XXX...	2,443	1,854	0	0	0	0
58010. CHN China.....	...XXX...	1,390	673	0	0	0	0
58011. UKR Ukraine.....	...XXX...	.680	0	0	0	0	0
58012. CZE Czech Republic.....	...XXX...	.679	.71	0	0	0	0
58013. ZAF South Africa.....	...XXX...	.350	.350	0	0	0	0
58014. AUS Australia.....	...XXX...	.311	1,563	0	0	0	(6,682)
58015. IRL Ireland.....	...XXX...	.200	.200	0	0	0	0
58016. FRA France.....	...XXX...	.80	620	0	0	415,000	415,000
58017. CHL Chile.....	...XXX...	.55	.55	0	0	396,000	396,000
58018. GRC Greece.....	...XXX...	0	4,593	0	0	0	0
58019. GBR United Kingdom.....	...XXX...	0	2,811	95,586	41,711	674,727	738,154
58020. BRA Brazil.....	...XXX...	0	0	0	0	395,000	395,000
58021. BRB Barbados.....	...XXX...	0	0	0	0	52,255	52,255
58022. JAM Jamaica.....	...XXX...	0	0	0	0	38,641	38,641
58023. HUN Hungary.....	...XXX...	0	0	0	8,664	0	5,115
58024. NER Niger.....	...XXX...	0	0	(13,263)	0	0	0
58025. TWN Taiwan, Republic of China.....	...XXX...	(350)	0	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow.....	...XXX...	71,027	38,676	82,745	99,274	8,876,329	8,556,785

ST. PAUL FIRE AND MARINE INSURANCE COMPANY
SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	783,347,005	785,789,965
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	21,272,343	0
2.2 Additional investment made after acquisition.....	9,668,748	56,249,943
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	10,348,582
5. Deduct amounts received on disposals.....	0	36,823,790
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.....	8,444,668	32,217,695
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	805,843,428	783,347,005
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	805,843,428	783,347,005

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	0	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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	771,055,066	795,625,897
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	401,348	1,388,911
2.2 Additional investment made after acquisition.....	25,339,915	88,275,604
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	3,214,904	11,247,292
6. Total gain (loss) on disposals.....	0	(17,200)
7. Deduct amounts received on disposals.....	39,429,941	117,547,257
8. Deduct amortization of premium and depreciation.....	0	0
9. Total foreign exchange change in book/adjusted carrying value.....	140,130	1,016,402
10. Deduct current year's other-than-temporary impairment recognized.....	0	8,934,582
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	760,721,422	771,055,066
12. Deduct total nonadmitted amounts.....	38,493,896	40,890,329
13. Statement value at end of current period (Line 11 minus Line 12).....	722,227,526	730,164,737

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	14,134,074,625	13,814,525,268
2. Cost of bonds and stocks acquired.....	633,119,365	2,756,223,243
3. Accrual of discount.....	1,397,774	5,334,058
4. Unrealized valuation increase (decrease).....	25,047,878	(199,666,464)
5. Total gain (loss) on disposals.....	(134,248)	135,953,783
6. Deduct consideration for bonds and stocks disposed of.....	459,463,807	2,306,180,244
7. Deduct amortization of premium.....	14,961,557	64,601,253
8. Total foreign exchange change in book/adjusted carrying value.....	19,880	1,112,471
9. Deduct current year's other-than-temporary impairment recognized.....	5,241,672	8,626,236
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	1,082,257	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	14,314,940,493	14,134,074,625
12. Deduct total nonadmitted amounts.....	10,735,145	10,529,076
13. Statement value at end of current period (Line 11 minus Line 12).....	14,304,205,349	14,123,545,549

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	10,230,634,081	1,076,125,851	1,198,151,711	(6,075,078)	10,102,533,143			10,230,634,081
2. NAIC 2 (a).....	1,643,390,358	144,722,073	26,888,259	(1,079,949)	1,760,144,222			1,643,390,358
3. NAIC 3 (a).....	473,181,700	51,224,696	30,962,338	21,122,351	514,566,409			473,181,700
4. NAIC 4 (a).....	322,194,141	31,795,113	19,363,586	(34,224,469)	300,401,198			322,194,141
5. NAIC 5 (a).....	27,133,612	4,498,125	216,745	(6,182,665)	25,232,328			27,133,612
6. NAIC 6 (a).....	25,223	0	2,739	3,079	25,563			25,223
7. Total Bonds.....	12,696,559,114	1,308,365,857	1,275,585,377	(26,436,732)	12,702,902,863	0	0	12,696,559,114
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0			0
9. NAIC 2.....	0	0	0	0	0			0
10. NAIC 3.....	1,195,000	0	0	0	1,195,000			1,195,000
11. NAIC 4.....	0	0	0	0	0			0
12. NAIC 5.....	0	0	0	0	0			0
13. NAIC 6.....	0	0	0	0	0			0
14. Total Preferred Stock.....	1,195,000	0	0	0	1,195,000	0	0	1,195,000
15. Total Bonds and Preferred Stock.....	12,697,754,114	1,308,365,857	1,275,585,377	(26,436,732)	12,704,097,863	0	0	12,697,754,114

QS102

(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 \$.....409,647,809; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....2,029,369; 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.....	411,677,178	XXX.....	411,685,309	564,907	57,778

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.....	553,543,402	654,156,701
2. Cost of short-term investments acquired.....	694,169,805	3,069,173,468
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.....	836,027,898	3,169,784,561
7. Deduct amortization of premium.....	8,131	2,205
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).....	411,677,178	553,543,402
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	411,677,178	553,543,402

**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**

ST. PAUL FIRE AND MARINE INSURANCE COMPANY
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	3,998,085
2. Cost of cash equivalents acquired.....	0	25,481,504
3. Accrual of discount.....	7,128	54,417
4. Unrealized valuation increase (decrease).....	(7,128)	58,200
5. Total gain (loss) on disposals.....	0	(1,577)
6. Deduct consideration received on disposals.....	0	29,590,629
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 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
Other Real Estate Properties.....					.....0	.....0	.....0	.....0
Commercial Industrial Properties.....					.....0	.....0	.....0	.....0
21 warehouses and land located at:					.....0	.....0	.....0	.....0
Various addresses.....	Denver.....	CO..	05/26/1993....	Various.....	.....0	.....0	.....0	699,234
36 warehouses and land located at:					.....0	.....0	.....0	.....0
Various addresses.....	Saint Paul.....	MN..	12/31/1990....	Various.....	.....0	.....0	.....0	865,567
4 warehouses and land located at:					.....0	.....0	.....0	.....0
Oceangate Business Park.....	Hawthorne.....	CA...	12/31/1990....	Various.....	.....0	.....0	.....0	73,733
14 warehouses/office showrooms.....					.....0	.....0	.....0	.....0
and land located at:					.....0	.....0	.....0	.....0
Plymouth Business Center.....	Plymouth.....	MN..	04/01/1992....	Various.....	.....0	.....0	.....0	472,790
9 warehouses and land located at:					.....0	.....0	.....0	.....0
1885 Beaver Ruin Road.....	Norcross.....	GA...	03/18/1994....	Various.....	.....0	.....0	.....0	53,912
8 warehouses and land located at:					.....0	.....0	.....0	.....0
3835 Knight Road.....	Memphis.....	TN..	12/10/1996....	Various.....	.....0	.....0	.....0	333,346
13 warehouses and land located at:					.....0	.....0	.....0	.....0
6155 Jimmy Carter Boulevard.....	Norcross.....	GA...	12/20/1996....	Various.....	.....0	.....0	.....0	213,590
12 warehouses and land located at:					.....0	.....0	.....0	.....0
Various Addresses.....	Houston.....	TX...	02/20/1997....	Various.....	21,272,343	.....0	.....0	1,489
12 warehouses and land located at:					.....0	.....0	.....0	.....0
2042 West Winton.....	Hayward.....	CA...	06/15/1998....	Various.....	.....0	.....0	.....0	145,107
6 warehouses/office.....					.....0	.....0	.....0	.....0
Various addresses.....	Tampa/St Petersburg.....	FL...	03/22/2004....	Various.....	.....0	.....0	.....0	50,984
Commercial Office Properties.....					.....0	.....0	.....0	.....0
706 & 730 2nd Avenue South.....					.....0	.....0	.....0	.....0
733 Marquette Avenue and.....					.....0	.....0	.....0	.....0
109 South 7th Street.....	Minneapolis.....	MN..	12/31/1991....	Various.....	.....0	.....0	.....0	5,121,868
3300 Fernbrook Lane.....	Plymouth.....	MN..	04/01/1992....	Various.....	.....0	.....0	.....0	41,325
920, 930, & 950 De Guigne Dr.....	Sunnyvale.....	CA...	05/30/2013....	Various.....	.....0	.....0	.....0	224,249
1901 West 14th Street.....	Tempe.....	AZ...	12/28/1995....	Various.....	.....0	.....0	.....0	27,739

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	
19801 SW 72nd Street.....	Tualatin.....	OR.....	.....Various	Written Off - Fully Depreciated.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
0199999. Totals.....					2,470,950	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
0399999. Totals.....					2,470,950	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0

QE01.2

SCHEDULE B - PART 2

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

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

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	
Loan Number	2	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
	City	State					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					

NONE

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		City	State										
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated													
	Hancock Capital Partners IV, L.P.....	Boston.....	MA..	Hancock Mezzanine Investments LLC.....		04/04/2008.....	.....2	.....0	.....14,573	.....0	.....969,031	.....8.900
	Hancock Capital Partners V, L.P.....	Boston.....	MA..	Hancock Mezzanine Investments LLC.....		11/29/2012.....	.....2	.....0	.....492,027	.....0	.....1,339,774	.....4.690
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								0506,59902,308,805XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated													
	Carlyle Europe Partners III, L.P.....	London.....	GBR..	The Carlyle Group.....		02/01/2007.....	.....3	.....0	.....(1,795)	.....0	.....982,908	.....0.240
	Carlyle Partners VI, L.P.....	Washington.....	DC..	The Carlyle Group.....		12/21/2012.....	.....3	.....0	.....(54,516)	.....0	.....2,342,953	.....0.150
	Element Partners II, L.P.....	Radnor.....	PA..	Element Venture Partners.....		04/25/2008.....	.....1	.....0	.....372,000	.....0	.....764,286	.....2.410
	Eureka II, L.P.....	Philadelphia.....	PA..	Eureka Growth Capital.....		02/28/2007.....	.....3	.....0	.....240,978	.....0	.....1,183,431	.....8.460
	Friedman Fleischer & Lowe Capital Partners III, L.P.....	San Francisco.....	CA..	Friedman Fleischer & Lowe.....		08/13/2007.....	.....3	.....0	.....85,508	.....0	.....1,477,624	.....2.210
	HCI Equity Partners III, L.P.....	Washington.....	DC..	HCI Equity Partners.....		02/22/2008.....	.....3	.....0	.....180,811	.....0	.....168,534	.....12.740
	Hellman & Friedman Capital Partners VII, L.P.....	San Francisco.....	CA..	Hellman & Friedman LLC.....		07/21/2009.....	.....3	.....0	.....13,258	.....0	.....493,683	.....0.140
	JFL Equity Investors III, L.P.....	New York.....	NY..	J.F. Lehman & Company.....		09/30/2010.....	.....3	.....0	.....89,976	.....0	.....1,982,961	.....10.940
	One Rock Capital Partners, LP.....	New York.....	NY..	One Rock Capital Partners.....		02/07/2014.....	.....3	.....0	.....22,003	.....0	.....4,885,284	.....3.050
	Rally Ventures Fund I, L.P.....	Menlo Park.....	CA..	Rally Ventures.....		03/15/2013.....	.....1	.....0	.....400,000	.....0	.....2,800,000	.....12.000
	Trilantic Capital Partners IV L.P.....	New York.....	NY..	Trilantic Capital Partners.....		05/09/2007.....	.....3	.....0	.....52,722	.....0	.....1,913,048	.....0.850
	WindRose Health Investors II, L.P.....	New York.....	NY..	WindRose Health Investors.....		08/17/2007.....	.....3	.....0	.....12,563	.....0	.....963,119	.....10.040
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								01,413,509019,957,830XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated													
	AEW Partners Real Estate Fund VIII, LP.....	Wilmington.....	DE..	AEW Capital Management, L.P.....		09/15/2017.....	.....0	.....0	.....522,088	.....0	.....16,945,788	.....3.040
	Blackstone Real Estate Debt Strategies III, LP.....	New York.....	NY..	Blackstone Group.....		12/22/2015.....	.....0	.....0	.....2,740,971	.....0	.....19,311,108	.....0.760
	Brookfield Strategic Real Estate Partners II.....	Wilmington.....	DE..	Brookfield Strategic Real Estate Partners.....		04/17/2015.....	.....0	.....0	.....1,734,061	.....0	.....9,055,945	.....0.270
	Carlyle Realty Partners VII, L.P.....	Wilmington.....	DE..	Carlyle Realty VII, L.L.C.....		05/01/2015.....	.....0	.....0	.....528,265	.....0	.....9,004,781	.....0.570
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								05,525,385054,317,622XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated													
	Encap Flatrock Midstream Fund IV, L.P.....	San Antonio.....	TX..	EnCap Investments.....		01/16/2018.....	.....0	.....401,348	.....0	.....0	.....9,598,652	.....0.302
	A&M Capital Partners, LP.....	Greenwich.....	NY..	Alvarez & Marsal Capital.....		01/31/2014.....	.....0	.....0	.....2,364,541	.....0	.....4,895,651	.....1.740
	EnCap Energy Capital Fund IX, L.P.....	Houston.....	TX..	EnCap Investments.....		12/19/2012.....	.....0	.....0	.....175,085	.....0	.....2,779,563	.....0.430
	Encap Energy Capital Fund X, L.P.....	Houston.....	TX..	EnCap Investments.....		03/05/2015.....	.....0	.....0	.....1,503,500	.....0	.....8,135,740	.....0.360
	Encap Energy Capital Fund XI, L.P.....	Houston.....	TX..	EnCap Investments.....		05/31/2017.....	.....0	.....0	.....351,233	.....0	.....9,293,033	.....0.140
	EnCap Flatrock Midstream Fund II, L.P.....	San Antonio.....	TX..	EnCap Investments.....		05/07/2012.....	.....0	.....0	.....960,960	.....0	.....8,627,289	.....0.900
	EnCap Flatrock Midstream Fund III, L.P.....	San Antonio.....	TX..	EnCap Investments.....		04/09/2014.....	.....0	.....0	.....1,935,598	.....0	.....12,041,975	.....0.610
	Energy Spectrum Partners V LP.....	Dallas.....	TX..	Energy Spectrum Capital.....		09/30/2007.....	.....0	.....0	.....25,224	.....0	.....1,580,838	.....3.040
	K1 Private Investors, L.P.....	El Segundo.....	CA..	K1 Capital Advisors.....		12/21/2012.....	.....0	.....0	.....1,700,000	.....0	.....2,751,969	.....8.530
	KKR Energy Income and Growth Fund I L.P.....	Houston.....	TX..	Kohlberg Kravis Roberts & Co.....		03/03/2014.....	.....0	.....0	.....3,782,063	.....0	.....3,709,806	.....1.720
	Natural Gas Partners IX, L.P.....	Irving.....	TX..	Natural Gas Partners.....		12/31/2009.....	.....0	.....0	.....42,683	.....0	.....153,848	.....0.520
	Natural Gas Partners VIII, L.P.....	Irving.....	TX..	Natural Gas Partners.....		12/31/2009.....	.....0	.....0	.....(179)	.....0	.....1	.....0.620
	NGP Natural Resources X, L.P.....	Irving.....	TX..	Natural Gas Partners.....		10/12/2011.....	.....0	.....0	.....165,908	.....0	.....1,365,875	.....0.800
	SFC Energy Partners II, L.P.....	Denver.....	CO..	SFC Energy Partners.....		03/31/2011.....	.....0	.....0	.....621,504	.....0	.....1,264,965	.....3.350
	The Energy & Minerals Group Fund II, L.P.....	Houston.....	TX..	The Energy & Minerals Group.....		12/03/2012.....	.....0	.....0	.....118,954	.....0	.....493,919	.....0.800
	TPH Partners II, L.P.....	Houston.....	TX..	TPH Partners.....		12/18/2013.....	.....0	.....0	.....522,123	.....0	.....1,781,100	.....5.120
	White Deer Energy L.P. II.....	Houston.....	TX..	White Deer Management.....		02/15/2013.....	.....0	.....0	.....1,300,367	.....0	.....7,046,698	.....2.260
	White Deer Energy LP.....	Houston.....	TX..	White Deer Management.....		02/25/2010.....	.....0	.....0	.....(49,341)	.....0	.....4,244,733	.....3.280
	Yorktown Energy Partners IX, L.P.....	New York.....	NY..	Yorktown Partners.....		10/05/2010.....	.....0	.....0	.....(117,690)	.....0	.....392	.....1.560
	Yorktown Energy Partners VIII, L.P.....	New York.....	NY..	Yorktown Partners.....		12/31/2009.....	.....0	.....0	.....39,027	.....0	.....2,793	.....0.850

QE03

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
	Yorktown Energy Partners X, L.P.....	New York.....	NY.....	Yorktown Partners.....		05/17/2013.....	.....0	.....0	.....(252,953)	.....0	.....112,562	.....1.170
	Yorktown Energy Partners XI, L.P.....	New York.....	NY.....	Yorktown Partners.....		06/10/2016.....	.....0	.....0	.....2,705,813	.....0	.....3,546,269	.....1.590
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								.....401,348	.....17,894,421	.....0	.....83,427,671	.....XXX.....
4499999. Subtotal - Unaffiliated.....								.....401,348	.....25,339,915	.....0	.....160,011,928	.....XXX.....
4699999. Totals.....								.....401,348	.....25,339,915	.....0	.....160,011,928	.....XXX.....

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9-14 Changes in Book/Adjusted Carrying Value							15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.							
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																				
	Hancock Capital Partners IV, L.P.....	Boston.....	MA.....	Distribution.....	04/04/2008	01/31/2018	.....26,406	.....0	.....0	.....0	.....0	.....0	.....0	.....26,406	.....26,406	.....0	.....0	.....0	.....0
	Hancock Capital Partners V, L.P.....	Boston.....	MA.....	Distribution.....	11/29/2012	03/12/2018	.....(48,461)	.....0	.....0	.....0	.....0	.....0	.....0	.....(48,461)	.....(48,461)	.....0	.....0	.....0	.....0
	Ironwood Mezzanine Fund II LP.....	Avon.....	CT.....	Distribution.....	12/28/2006	03/21/2018	.....52,434	.....0	.....0	.....0	.....0	.....0	.....0	.....52,434	.....52,434	.....0	.....0	.....0	.....0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....							30,38000000030,38030,3800000
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
	Carlyle Europe Partners III, L.P.....	London.....	GBR.....	Distribution.....	02/01/2007	03/29/2018	.....1,653,946	.....0	.....0	.....0	.....0	.....0	.....0	.....1,653,946	.....1,653,946	.....0	.....0	.....0	.....0
	Carlyle Partners V, L.P.....	Washington.....	DC.....	Distribution.....	05/30/2007	01/10/2018	.....438,543	.....0	.....0	.....0	.....0	.....0	.....0	.....438,543	.....438,543	.....0	.....0	.....0	.....0
	Carlyle Partners VI, L.P.....	Washington.....	DC.....	Distribution.....	12/21/2012	01/18/2018	.....(54,406)	.....0	.....0	.....0	.....0	.....0	.....0	.....(54,406)	.....(54,406)	.....0	.....0	.....0	.....0
	Carlyle U.S. Equity Opportunity Fund, L.P.....	Washington.....	DC.....	Distribution.....	11/06/2012	02/12/2018	.....272,631	.....0	.....0	.....0	.....0	.....0	.....0	.....272,631	.....272,631	.....0	.....0	.....0	.....0
	Eureka II, L.P.....	Philadelphia.....	PA.....	Distribution.....	02/28/2007	01/03/2018	.....2,007,570	.....0	.....0	.....0	.....0	.....0	.....0	.....2,007,570	.....2,007,570	.....0	.....0	.....0	.....0
	Friedman Fleischer & Lowe Capital Partners III, L.P....	San Francisco.....	CA.....	Distribution.....	08/13/2007	02/12/2018	.....379,354	.....0	.....0	.....0	.....0	.....0	.....0	.....379,354	.....379,354	.....0	.....0	.....0	.....0
	NB Secondary Opportunities Fund II L.P.....	New York.....	NY.....	Distribution.....	04/30/2008	02/23/2018	.....162,489	.....0	.....0	.....0	.....0	.....0	.....0	.....162,489	.....162,489	.....0	.....0	.....0	.....0
	Onex Partners III LP.....	Toronto.....	CAN.....	Distribution.....	09/30/2009	01/31/2018	.....29,526	.....0	.....0	.....0	.....0	.....0	.....0	.....29,526	.....29,526	.....0	.....0	.....0	.....0
	Shasta Ventures, L.P.....	Menlo Park.....	CA.....	Distribution.....	01/25/2005	02/12/2018	.....211,277	.....0	.....0	.....0	.....0	.....0	.....0	.....211,277	.....211,277	.....0	.....0	.....0	.....0
	Split Rock Partners, LP.....	Minneapolis.....	MN.....	Distribution.....	04/28/2005	03/22/2018	.....10,078,741	.....0	.....0	.....0	.....0	.....0	.....0	.....10,078,741	.....10,078,741	.....0	.....0	.....0	.....0
	Trilantic Capital Partners IV L.P.....	New York.....	NY.....	Distribution.....	05/09/2007	01/29/2018	.....1,483,924	.....0	.....0	.....0	.....0	.....0	.....0	.....1,483,924	.....1,483,924	.....0	.....0	.....0	.....0
	WindRose Health Investors II, LP.....	New York.....	NY.....	Distribution.....	08/17/2007	01/05/2018	.....1,183,982	.....0	.....0	.....0	.....0	.....0	.....0	.....1,183,982	.....1,183,982	.....0	.....0	.....0	.....0
	ESL Partners, L.P.....	Greenwich.....	CT.....	Liquidation.....	08/31/2002	03/30/2018	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....10,868
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							17,847,57600000017,847,57617,847,57600010,868
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
	777 Third LLC.....	New York.....	NY.....	Distribution.....	02/08/1995	03/14/2018	.....(2)	.....0	.....0	.....0	.....0	.....0	.....0	.....(2)	.....(2)	.....0	.....0	.....0	.....0
	Carlyle Realty Partners VII, L.P.....	Wilmington.....	DE.....	Distribution.....	05/01/2015	03/30/2018	.....1,088,918	.....0	.....0	.....0	.....0	.....0	.....0	.....1,088,918	.....1,088,918	.....0	.....0	.....0	.....0
	Miller Global Fund VI LLC.....	Denver.....	CO.....	Distribution.....	02/29/2008	03/30/2018	.....1,591,992	.....0	.....0	.....0	.....0	.....0	.....0	.....1,591,992	.....1,591,992	.....0	.....0	.....0	.....0
	Secured Capital Japan Real Estate Partners Asia, LP.	Los Angeles.....	CA.....	Distribution.....	03/30/2007	03/16/2018	.....209,763	.....0	.....0	.....0	.....0	.....0	.....0	.....209,763	.....209,763	.....0	.....0	.....0	.....0
	Thayer Hotel Investors V, L.P.....	Annapolis.....	MD.....	Distribution.....	11/25/2009	01/17/2018	.....102,252	.....0	.....0	.....0	.....0	.....0	.....0	.....102,252	.....102,252	.....0	.....0	.....0	.....0
	Tishman Speyer Real Estate Venture VI, LP.....	New York.....	NY.....	Distribution.....	12/23/2004	01/17/2018	.....2,224,905	.....0	.....0	.....0	.....0	.....0	.....0	.....2,224,905	.....2,224,905	.....0	.....0	.....0	.....0
	Tishman Speyer Real Estate Venture VII, L.P.....	New York.....	NY.....	Distribution.....	05/03/2007	03/30/2018	.....2,914,851	.....0	.....0	.....0	.....0	.....0	.....0	.....2,914,851	.....2,914,851	.....0	.....0	.....0	.....0

QE03.1

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	
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							8,132,679	0	0	0	0	0	0	8,132,679	8,132,679	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																				
	ArcLight Energy Partners Fund V, L.P.	Boston	MA	Distribution	07/29/2011	03/30/2018	(874)	0	0	0	0	0	0	(874)	(874)	0	0	0	0	
	Content Partners Fund 3 LP	Los Angeles	CA	Distribution	04/10/2014	03/02/2018	328,243	0	0	0	0	0	0	328,243	328,243	0	0	0	0	
	EnCap Energy Capital Fund IX, L.P.	Houston	TX	Distribution	12/19/2012	02/15/2018	854,190	0	0	0	0	0	0	854,190	854,190	0	0	0	0	
	Encap Energy Capital Fund VIII, L.P.	Houston	TX	Distribution	01/31/2011	03/28/2018	1,090,678	0	0	0	0	0	0	1,090,678	1,090,678	0	0	0	0	
	EnCap Flatrock Midstream Fund II, L.P.	San Antonio	TX	Distribution	05/07/2012	01/23/2018	2,173,240	0	0	0	0	0	0	2,173,240	2,173,240	0	0	0	0	
	EnCap Flatrock Midstream Fund III, L.P.	San Antonio	TX	Distribution	04/09/2014	02/23/2018	4,111,520	0	0	0	0	0	0	4,111,520	4,111,520	0	0	0	0	
	Gridiron Capital Fund, L.P.	New Canaan	CT	Distribution	09/27/2007	03/14/2018	2,180,456	0	0	0	0	0	0	2,180,456	2,180,456	0	0	0	0	
	Healthcare Royalty Partners II, L.P.	Stamford	CT	Distribution	02/10/2010	02/19/2018	40,806	0	0	0	0	0	0	40,806	40,806	0	0	0	0	
	Healthcare Royalty Partners, L.P.	Stamford	CT	Distribution	05/08/2008	02/15/2018	61,663	0	0	0	0	0	0	61,663	61,663	0	0	0	0	
	KKR Energy Income and Growth Fund I L.P.	Houston	TX	Distribution	03/03/2014	03/12/2018	325,363	0	0	0	0	0	0	325,363	325,363	0	0	0	0	
	Natural Gas Partners IX, L.P.	Irving	TX	Distribution	12/31/2009	03/09/2018	42,683	0	0	0	0	0	0	42,683	42,683	0	0	0	0	
	Natural Gas Partners VIII, L.P.	Irving	TX	Distribution	12/31/2009	03/26/2018	28,140	0	0	0	0	0	0	28,140	28,140	0	0	0	0	
	NGP Natural Resources X, L.P.	Irving	TX	Distribution	10/12/2011	03/23/2018	353,856	0	0	0	0	0	0	353,856	353,856	0	0	0	0	
	Oaktree Principal Fund V, L.P.	Los Angeles	CA	Distribution	02/18/2010	03/30/2018	291,878	0	0	0	0	0	0	291,878	291,878	0	0	0	0	
	Yorktown Energy Partners IX, L.P.	New York	NY	Distribution	10/05/2010	02/07/2018	263,631	0	0	0	0	0	0	263,631	263,631	0	0	0	0	
	Yorktown Energy Partners VIII, L.P.	New York	NY	Distribution	12/31/2009	01/19/2018	127,847	0	0	0	0	0	0	127,847	127,847	0	0	0	0	
	Yorktown Energy Partners X, L.P.	New York	NY	Distribution	05/17/2013	02/09/2018	889,726	0	0	0	0	0	0	889,726	889,726	0	0	0	0	
	Yorktown Energy Partners XI, L.P.	New York	NY	Distribution	06/10/2016	02/08/2018	256,259	0	0	0	0	0	0	256,259	256,259	0	0	0	0	
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							13,419,306	0	0	0	0	0	0	13,419,306	13,419,306	0	0	0	0
4499999	Subtotal - Unaffiliated							39,429,941	0	0	0	0	0	0	39,429,941	39,429,941	0	0	0	10,868
4699999	Totals							39,429,941	0	0	0	0	0	0	39,429,941	39,429,941	0	0	0	10,868

QE03.2

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912828	F6 2 U S TREASURY NOTES 1.500 2019 10		02/14/2018	ROYAL BANK OF SCOTLAND		16,806,151	17,000,000	75,373	1
912828	SX 9 U S TREASURY NOTES 1.125 2019 05		03/28/2018	NOMURA SECURITIES INTL		19,757,098	20,000,000	73,558	1
38375B	ZA 3 GNR 2012-H27 HA CMO 2.000 2062 11		03/20/2018	PAR WRITE-UP		103,065	103,065	0	1
38375B	C9 1 GNR 2012-H31 HA CMO 1.650 2062 10		03/20/2018	PAR WRITE-UP		55,409	55,409	0	1
38375B	G2 2 GNR 2013-H03 HA 1.750 2062 12		03/20/2018	PAR WRITE-UP		16,020	16,020	0	1
38375B	R5 3 GNR 2013-H07 LA 1.650 2063 03		03/20/2018	PAR WRITE-UP		32,191	32,191	0	1
38375U	JP 6 GNR 2014-H12 KA 2.750 2064 05		03/20/2018	PAR WRITE-UP		39,466	39,466	0	1
38376R	GY 6 GNR 2015-H22 GA 2.000 2065 09		03/20/2018	PAR WRITE-UP		107,581	107,581	0	1
38376R	ML 7 GNR 2015-H32 KA 2.700 2065 12		03/20/2018	PAR WRITE-UP		140,026	140,026	0	1
36230S	DW 1 G2 757317 4.317 2061 02		03/20/2018	PAR WRITE-UP		9,557	9,557	0	1
0599999	Total - Bonds - U.S. Government					37,066,563	37,503,314	148,931	.XXX
Bonds - All Other Government									
563469	UP 8 MANITOBA (PROVINCE OF) 2.600 2027 06		01/16/2018	CIBC WORLD MARKETS		2,946,180	3,000,000	10,044	1FE
68323A	CX 0 ONTARIO (PROVINCE OF) 2.600 2025 06		03/06/2018	BMO CAPITAL MARKETS		4,962,350	5,000,000	34,192	1FE
891288	DQ 2 TORONTO (CITY OF) 2.400 2027 06		03/20/2018	BANK OF MONTREAL		1,911,320	2,000,000	0	1FE
168863	CF 3 CHILE (REPUBLIC OF) 3.240 2028 02	D	01/30/2018	CITIGROUP GLOBAL MARKETS		999,410	1,000,000	0	1FE
500769	HS 6 KFW 2.875 2028 04	D	01/24/2018	J P MORGAN CHASE SECURITIES INC		14,999,250	15,000,000	0	1FE
1099999	Total - Bonds - All Other Government					25,818,510	26,000,000	44,236	.XXX
Bonds - U.S. Political Subdivisions of States									
132285	5R 4 CAMBRIDGE GEN OBLIG LTD 3.125 2033 02		03/02/2018	J P MORGAN CHASE SECURITIES INC		2,953,197	2,955,000	0	1FE
132285	5U 7 CAMBRIDGE GEN OBLIG LTD 3.250 2036 02		03/02/2018	J P MORGAN CHASE SECURITIES INC		2,935,054	2,955,000	0	1FE
238388	TG 7 DAVENPORT GENERAL OBLIGA 3.250 2032 06		03/15/2018	MORGAN STANLEY		1,758,017	1,770,000	0	1FE
239019	Y6 3 DAVIS CO SCH DIST GO S20 3.125 2033 06		02/23/2018	RAYMOND JAMES & ASSOC		3,985,309	4,075,000	0	1FE
346766	VJ 4 FORT BEND CO GENERAL OBL 4.000 2034 03		01/23/2018	SIEBERT CISNEROS SHANK & CO		1,076,920	1,000,000	0	1FE
415365	HP 3 HARRISON CENTRAL SCHOOL 3.375 2040 03		03/28/2018	ROBERT W BAIRD & CO		735,705	750,000	0	1FE
425507	FY 1 HENNEPIN CO GENERAL OBLI 5.000 2034 12		02/23/2018	RBC CAPITAL MARKETS		6,055,316	5,180,000	128,061	1FE
444089	CE 4 HUDSON SCHOOL DISTRICT G 4.000 2038 12		02/15/2018	STIFEL NICOLAUS & CO INC		1,139,402	1,095,000	0	1FE
444089	CF 1 HUDSON SCHOOL DISTRICT G 4.000 2039 12		02/15/2018	STIFEL NICOLAUS & CO INC		2,303,561	2,220,000	0	1FE
511074	TR 7 LAKE TRAVIS ISD GO S2018 5.000 2037 02		03/06/2018	BOK FINANCIAL SECURITIES INC		1,642,755	1,430,000	0	1FE
567527	SP 2 MARICOPA CO UHSD #214 GO 4.000 2034 07		02/28/2018	STIFEL NICOLAUS & CO INC		1,833,062	1,735,000	0	1FE
680616	K2 4 OLENTANGY LOCAL SD GO RE 4.000 2036 12		03/21/2018	STIFEL NICOLAUS & CO INC		1,690,288	1,600,000	0	1FE
685644	TT 3 ORCHARD PARK CENTRAL SCH 3.125 2032 04		03/20/2018	MESIROW FINANCIAL		1,818,691	1,830,000	0	1FE
736688	KY 7 PORTLAND COMM COLL DIST 5.000 2033 06		03/21/2018	PIPER JAFFRAY		2,167,744	1,875,000	0	1FE
791757	GR 2 SAINT LOUIS PARK ISD #28 3.125 2034 02		01/23/2018	BAS-MERRILL LYNCH		6,688,547	6,760,000	0	1FE
869142	FX 2 SUSQUEHANNA GENERAL OBLI 4.000 2037 10		03/09/2018	RBC CAPITAL MARKETS		518,700	500,000	0	1FE
915506	ML 0 UPPER ARLINGTON CITY SCH 4.000 2037 12		01/31/2018	BAS-MERRILL LYNCH		1,521,875	1,435,000	0	1FE
930864	AR 4 WAKE CO GENERAL OBLIGATI 3.250 2034 03		02/21/2018	CITIGROUP GLOBAL MARKETS		10,353,495	10,405,000	0	1FE
94766P	HP 9 WEBER SCH DIST GENERAL O 3.250 2035 06		02/22/2018	J P MORGAN CHASE SECURITIES INC		3,085,053	3,130,000	0	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					54,262,692	52,700,000	128,061	.XXX
Bonds - U.S. Special Revenue and Special Assessment									
13034A	YY 0 CALIFORNIA INFRAS & ECON 5.000 2036 10		02/23/2018	BAS-MERRILL LYNCH		11,198,858	9,535,000	0	1FE
41423P	AT 4 HARRIS CO SR LIEN TOLL R 4.000 2036 08		02/08/2018	GOLDMAN SACHS & CO		5,273,300	5,000,000	0	1FE
45204E	D5 4 ILLINOIS FIN AUTH (UNIV 5.000 2041 10		02/23/2018	BARCLAYS CAPITAL INC		6,458,226	5,730,000	0	1FE
560551	PX 5 MAINE TURNPIKE AUTH REV 5.000 2034 07		01/25/2018	BAS-MERRILL LYNCH		1,195,560	1,000,000	0	1FE
57584Y	EP 0 MASSACHUSETTS DEV FIN AG 4.000 2040 07		03/09/2018	MORGAN STANLEY		4,770,854	4,560,000	0	1FE
57584X	S7 7 MASSACHUSETTS DEV FIN(WI 4.000 2046 07		02/15/2018	PIPER JAFFRAY		7,357,733	7,050,000	38,383	1FE

QE04

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
64711N 3L 7	NEW MEXICO FIN AUTH SR L	3.500 2038 06		02/21/2018	MORGAN STANLEY		1,412,688	1,425,000	0	1FE
662835 ZT 7	NORTH TEXAS WATER REGL W	3.375 2035 06		03/26/2018	CITIGROUP GLOBAL MARKETS		1,257,805	1,280,000	0	1FE
662842 PH 0	NORTH TEXAS WATER UPPER	3.500 2035 06		02/23/2018	CITIGROUP GLOBAL MARKETS		3,790,470	3,815,000	0	1FE
67919P PF 4	OKLAHOMA WTR RES BRD REV	5.000 2032 04		03/14/2018	BAS-MERRILL LYNCH		2,046,013	1,750,000	0	1FE
686507 HY 3	ORLANDO UTILITIES COMM U	5.000 2032 10		01/18/2018	J P MORGAN CHASE SECURITIES INC		5,202,613	4,300,000	0	1FE
914455 RU 6	UNIVERSITY OF MICHIGAN R	4.000 2035 04		01/25/2018	BAS-MERRILL LYNCH		5,507,685	5,080,000	0	1FE
35563P BX 6	SCRT 2017-3 HT	2.250 2056 07		02/25/2018	PAR WRITE-UP		4,705	4,705	0	1
3199999 Total - Bonds - U.S. Special Revenue and Special Assessments							55,476,508	50,529,705	38,383	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
00287Y AQ 2	ABBVIE INC	3.600 2025 05		01/09/2018	BAS-MERRILL LYNCH		1,835,154	1,800,000	10,260	2FE
00507V AM 1	ACTIVISION BLIZZARD	3.400 2027 06		03/26/2018	DEUTSCHE BANC		870,691	905,000	8,804	2FE
012725 AC 1	ALBEMARLE CORP	4.150 2024 12		02/27/2018	BAS-MERRILL LYNCH		1,660,540	1,606,000	16,662	2FE
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		01/31/2018	VARIOUS		2,947,275	2,950,000	14,015	2FE
035240 AL 4	ANHEUSER-BUSCH INBEV WOR	4.000 2028 04	C	03/23/2018	DEUTSCHE BANC		3,985,120	4,000,000	0	1FE
03674P AL 7	ANTERO RESOURCES	5.375 2021 11		01/26/2018	MUFG SECURITIES AMERICAS INC		1,026,700	1,000,000	13,288	3FE
038522 AP 3	ARAMARK SERVICES INC (14	5.000 2025 04		02/13/2018	RBC CAPITAL MARKETS		505,000	500,000	9,306	3FE
038522 AQ 1	ARAMARK SERVICES INC (14	5.000 2028 02		01/10/2018	GOLDMAN SACHS & CO		500,000	500,000	0	1
045054 AF 0	ASHTED CAPITAL (144A)	4.375 2027 08	C	03/02/2018	VARIOUS		1,932,500	2,000,000	5,104	3FE
052769 AE 6	AUTODESK INC	3.500 2027 06		02/16/2018	MORGAN STANLEY		955,830	1,000,000	6,417	2FE
058498 AV 8	BALL CORP	4.875 2026 03		03/09/2018	VARIOUS		3,010,000	3,000,000	1,083	3FE
06051G GZ 6	BANK OF AMERICA CORP	3.366 2026 01		01/22/2018	BAS-MERRILL LYNCH		4,003,220	4,000,000	94	1FE
06051G HG 7	BANK OF AMERICA CORP	3.970 2029 03		02/28/2018	BAS-MERRILL LYNCH		3,000,000	3,000,000	0	1FE
09247X AN 1	BLACKROCK INC	3.200 2027 03		03/14/2018	GOLDMAN SACHS & CO		2,962,220	3,000,000	24,267	1FE
09628U AA 4	BLUELINE RENTAL CORP (14	9.250 2024 03		01/03/2018	BAS-MERRILL LYNCH		1,072,500	1,000,000	28,264	5FE
05565E AT 2	BMW US CAPITAL LLC (144A	3.300 2027 04	C	01/10/2018	BAS-MERRILL LYNCH		1,003,710	1,000,000	8,800	1FE
097023 BX 2	BOEING CO	3.250 2028 03		03/19/2018	VARIOUS		2,956,920	3,000,000	5,326	1FE
741503 BB 1	BOOKING HOLDINGS INC	2.750 2023 03		03/28/2018	VARIOUS		1,948,740	2,000,000	12,757	2FE
101137 AS 6	BOSTON SCIENTIFIC	4.000 2028 03		02/23/2018	BARCLAYS CAPITAL INC		1,998,600	2,000,000	111	2FE
115637 AS 9	BROWN-FORMAN	3.500 2025 04		03/22/2018	BAS-MERRILL LYNCH		995,530	1,000,000	0	1FE
134429 BG 3	CAMPBELL SOUP CO	4.150 2028 03		03/12/2018	CREDIT SUISSE FIRST BOSTON		2,996,610	3,000,000	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
12505F AD 3	CBS OUT AMER CAP	5.625 2024 02		01/24/2018	CREDIT SUISSE FIRST BOSTON		1,032,500	1,000,000	11,094	4FE
15189W AL 4	CENTERPOINT ENERGY RESOU	4.000 2028 04		03/27/2018	VARIOUS		3,000,150	3,000,000	111	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		02/13/2018	GOLDMAN SACHS & CO		532,708	550,000	6,951	2FE
20030N CH 2	COMCAST CORP	3.550 2028 05		02/02/2018	VARIOUS		3,981,480	4,000,000	0	1FE
205887 BR 2	CONAGRA FOODS	3.200 2023 01		03/28/2018	KEYBANC CAPITAL MARK		917,220	927,000	0	2FE
20826F AQ 9	CONOCOPHILLIPS	4.950 2026 03		03/28/2018	SUNTRUST		1,090,840	1,000,000	0	1FE
21036P AY 4	CONSTELLATION BRANDS INC	3.600 2028 02		01/29/2018	BAS-MERRILL LYNCH		1,996,140	2,000,000	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		1,224,782	1,300,000	968	2FE
12636Y AA 0	CRH AMERICA INC (144A)	3.400 2027 05	C	01/10/2018	J P MORGAN CHASE SECURITIES INC		991,990	1,000,000	5,950	2FE
12636Y AC 6	CRH AMERICA INC (144A)	3.950 2028 04	C	03/28/2018	BAS-MERRILL LYNCH		3,981,860	4,000,000	0	2FE
228187 AA 8	CROWN AMERICAS/CAP CORP	4.750 2026 02		01/18/2018	CITIGROUP GLOBAL MARKETS		250,000	250,000	0	4FE

QE04.1

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
22822V AK 7	CROWN CASTLE INTL CORP	3.800 2028 02		01/09/2018	CITIGROUP GLOBAL MARKETS		996,150	1,000,000	0	2FE
228255 AH 8	CROWN CORK & SEAL CO INC	7.375 2026 12		01/23/2018	VARIOUS		2,325,000	2,000,000	12,087	4FE
126307 AS 6	CSC HOLDINGS LLC (144A)	5.375 2028 02		01/16/2018	VARIOUS		1,001,875	1,000,000	0	3FE
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		3,000,000	3,000,000	0	1FE
235851 AQ 5	DANAHER CORP	3.350 2025 09		03/20/2018	J P MORGAN CHASE SECURITIES INC		3,013,100	3,000,000	31,546	1FE
256677 AF 2	DOLLAR GENERAL	4.125 2028 05		03/27/2018	VARIOUS		2,003,330	2,000,000	0	2FE
23331A BH 1	DR HORTON	5.750 2023 08		03/07/2018	CANTOR FITZGERALD		2,204,200	2,000,000	7,667	2FE
26444H AC 5	DUKE ENERGY FLORIDA	3.200 2027 01		01/04/2018	MORGAN STANLEY		1,564,050	1,545,000	23,759	1FE
277432 AR 1	EASTMAN CHEMICAL	3.800 2025 03		03/26/2018	WELLS FARGO SECURITIES		1,006,510	1,000,000	1,372	2FE
278865 AU 4	ECOLAB INC	3.250 2023 01		03/22/2018	GOLDMAN SACHS & CO		999,750	1,000,000	6,500	1FE
278865 AV 2	ECOLAB INC	2.700 2026 11		01/04/2018	BARCLAYS CAPITAL INC		961,320	1,000,000	5,025	1FE
278865 BB 5	ECOLAB INC (144A)	3.250 2027 12		01/23/2018	UBS AG		1,981,280	2,000,000	10,472	2FE
532457 BP 2	ELI LILLY	3.100 2027 05		01/16/2018	DEUTSCHE BANC		2,017,680	2,000,000	10,850	1FE
29362U AB 0	ENTEGRIS INC (144A)	4.625 2026 02		02/08/2018	GOLDMAN SACHS & CO		4,970,000	5,000,000	58,583	3FE
29379V BE 2	ENTERPRISE PRODUCTS	3.750 2025 02		01/29/2018	BARCLAYS CAPITAL INC		3,069,450	3,000,000	51,875	2FE
30231G AF 9	EXXON MOBIL CORP	2.709 2025 03		02/14/2018	SOCIETY GENERALE AMERICAS		964,410	1,000,000	12,040	1FE
31428X BP 0	FEDEX CORP	3.400 2028 02		03/05/2018	VARIOUS		3,946,840	4,000,000	7,178	2FE
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		2,907,910	3,000,000	3,938	2FE
35802X AJ 2	FRESENIUS MED (144A)	4.750 2024 10	C	01/04/2018	GOLDMAN SACHS & CO		1,080,710	1,000,000	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		964,000	1,000,000	8,313	1FE
38141G WV 2	GOLDMAN SACHS GROUP	3.814 2029 04		01/19/2018	GOLDMAN SACHS & CO		2,003,160	2,000,000	0	1FE
410345 AL 6	HANESBRANDS INC (144A)	4.875 2026 05		02/14/2018	RBC CAPITAL MARKETS		975,000	1,000,000	12,323	3FE
431282 AQ 5	HIGHWOODS REALTY LP	4.125 2028 03		02/22/2018	WELLS FARGO SECURITIES		988,180	1,000,000	0	2FE
436440 AK 7	HOLOGIC INC (144A)	4.375 2025 10		02/07/2018	VARIOUS		1,987,500	2,000,000	26,493	3FE
436440 AM 3	HOLOGIC INC (144A)	4.625 2028 02		02/07/2018	VARIOUS		7,091,788	7,120,000	7,824	3FE
44107T AX 4	HOST HOTELS & RESORTS LP	3.875 2024 04		01/31/2018	WELLS FARGO SECURITIES		1,002,860	1,000,000	8,288	2FE
443510 AJ 1	HUBBELL INC	3.500 2028 02		01/31/2018	J P MORGAN CHASE SECURITIES INC		1,988,760	2,000,000	0	2FE
446413 AK 2	HUNTINGTON INGALLS INDUS	3.483 2027 12		02/20/2018	CANTOR FITZGERALD		1,942,980	2,000,000	15,674	2FE
45688C AA 5	INGEVITY CORP (144A)	4.500 2026 02		02/06/2018	VARIOUS		3,181,500	3,200,000	5,250	3FE
466313 AH 6	JABIL INC	3.950 2028 01		01/10/2018	VARIOUS		1,992,980	2,000,000	0	2FE
46849L SS 1	JACKSON NATIONAL LIFE (1	3.250 2024 01	C	02/15/2018	SUNTRUST		995,600	1,000,000	1,806	1FE
469814 A@ 6	JACOBS ENGINEERING GROUP	4.420 2028 05		02/09/2018	U S BANCORP		10,000,000	10,000,000	0	2Z
24422E UB 3	JOHN DEERE CAPITAL CORP	3.050 2028 01		01/03/2018	HSBC		998,380	1,000,000	0	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		01/16/2018	KEYBANC CAPITAL MARK		1,016,250	1,000,000	6,691	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		01/31/2018	BARCLAYS CAPITAL INC		1,659,153	1,616,000	12,084	4FE
49456B AF 8	KINDER MORGAN INC	4.300 2025 06		02/12/2018	BARCLAYS CAPITAL INC		1,015,370	1,000,000	8,719	2FE
49456B AP 6	KINDER MORGAN INC	4.300 2028 03		03/06/2018	VARIOUS		2,983,790	3,000,000	836	2FE
526057 CS 1	LENNAR CORP (144A)	5.250 2026 06		02/12/2018	EXCHANGED		6,290,944	6,145,000	70,796	3FE
526057 CU 6	LENNAR CORP (144A)	5.000 2027 06		02/12/2018	EXCHANGED		2,002,500	2,000,000	18,056	3FE

QE04.2

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
526107 AD 9	LENNOX INTERNATIONAL INC 3.000 2023 11		02/21/2018	KEYBANC CAPITAL MARK		976,660	1,000,000	8,167	2FE
538034 AK 5	LIVE NATION ENTERTAINMEN 4.875 2024 11		03/29/2018	J P MORGAN CHASE SECURITIES INC		1,955,000	2,000,000	0	4FE
502413 BE 6	L3 TECHNOLOGIES INC 3.850 2026 12		02/14/2018	J P MORGAN CHASE SECURITIES INC		1,987,200	2,000,000	13,047	2FE
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
573284 AT 3	MARTIN MARIETTA MATERIAL 3.500 2027 12		03/01/2018	ROBERT W BAIRD & CO		959,830	1,000,000	7,292	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		02/26/2018	VARIOUS		2,008,360	2,000,000	194	1FE
58013M FF 6	MCDONALDS CORP 3.800 2028 04		03/14/2018	J P MORGAN CHASE SECURITIES INC		1,997,820	2,000,000	0	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		02/08/2018	CREDIT SUISSE FIRST BOSTON		1,009,380	1,000,000	14,292	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
594918 BY 9	MICROSOFT CORP 3.300 2027 02		03/26/2018	WELLS FARGO SECURITIES		2,956,350	3,000,000	14,300	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
61744Y AP 3	MORGAN STANLEY 3.772 2029 01		01/18/2018	MORGAN STANLEY		2,006,960	2,000,000	0	1FE
55336V AJ 9	MPLX LP 4.875 2025 06		01/16/2018	WELLS FARGO SECURITIES		1,071,790	1,000,000	6,365	2FE
55336V AR 1	MPLX LP 4.000 2028 03		03/14/2018	VARIOUS		1,976,590	2,000,000	4,222	2FE
55354G AB 6	MSCI INC (144A) 5.750 2025 08		02/08/2018	VARIOUS		4,309,500	4,150,000	116,366	3FE
628530 BG 1	MYLAN INC (144A) 4.550 2028 04		03/28/2018	DEUTSCHE BANC		997,520	1,000,000	0	2FE
637432 NP 6	NATIONAL RURAL UTILITIES 3.400 2028 02		01/31/2018	J P MORGAN CHASE SECURITIES INC		997,060	1,000,000	0	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
665789 AY 9	NORTHERN STATES POWER - 3.300 2024 06		03/28/2018	DEUTSCHE BANC		1,000,070	1,000,000	0	1FE
66989H AN 8	NOVARTIS CAPITAL 3.100 2027 05	C	01/16/2018	DEUTSCHE BANC		1,554,057	1,538,000	8,079	1FE
670346 AL 9	NUCOR CORP 4.125 2022 09		02/26/2018	PNC CAPITAL MARKETS		2,083,160	2,000,000	37,354	1FE
68268N AP 8	ONEOK PARTNERS 4.900 2025 03		01/19/2018	SMBC NIKKO SEC		1,070,110	1,000,000	17,422	2FE
688239 AE 2	OSHKOSH CORP 5.375 2025 03		03/26/2018	BAS-MERRILL LYNCH		2,077,500	2,000,000	8,063	2FE
69073T AR 4	OWENS-BROCKWAY (144A) 5.875 2023 08		02/13/2018	VARIOUS		3,534,625	3,350,000	32,231	4FE
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
701094 AJ 3	PARKER-HANNIFIN CORP 3.250 2027 03		03/06/2018	CANTOR FITZGERALD		1,954,640	2,000,000	1,264	1FE
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
70959W AG 8	PENSKE AUTO GROUP 5.500 2026 05		03/19/2018	BAS-MERRILL LYNCH		2,488,500	2,520,000	48,510	4FE
713448 DY 1	PEPSICO INC 3.000 2027 10		01/16/2018	GOLDMAN SACHS & CO		1,981,240	2,000,000	16,333	1FE
718546 AR 5	PHILLIPS 66 3.900 2028 03		02/26/2018	GOLDMAN SACHS & CO		999,000	1,000,000	0	2FE
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		3,992,540	4,000,000	3,229	1FE
740189 AM 7	PRECISION CAST 3.250 2025 06		03/21/2018	J P MORGAN CHASE SECURITIES INC		1,730,698	1,750,000	15,483	1FE
74432Q CC 7	PRUDENTIAL FINANCIAL INC 3.878 2028 03		03/22/2018	J P MORGAN CHASE SECURITIES INC		2,000,000	2,000,000	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		02/12/2018	CREDIT SUISSE FIRST BOSTON		1,987,500	2,000,000	18,146	4FE
756109 AV 6	REALTY INCOME CORP 3.875 2025 04		03/27/2018	CITIGROUP GLOBAL MARKETS		1,990,000	2,000,000	0	2FE
75884R AX 1	REGENCY CENTERS LP 4.125 2028 03		02/28/2018	VARIOUS		1,997,960	2,000,000	0	2FE
771196 BK 7	ROCHE HOLDINGS INC (144A 2.625 2026 05	C	02/27/2018	BAS-MERRILL LYNCH		1,885,640	2,000,000	15,458	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		01/29/2018	DEUTSCHE BANC		1,176,000	1,200,000	6,200	1FE
78355H KG 3	RYDER SYSTEM INC 3.400 2023 03		02/21/2018	LLOYDS BANK		997,300	1,000,000	0	2FE
80874Y AW 0	SCIENTIFIC GAMES INTERNA 5.000 2025 10		01/31/2018	J P MORGAN CHASE SECURITIES INC		1,000,000	1,000,000	16,250	4FE

QE04.3

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
845011 AA 3	SOUTHWEST GAS CORP 3.700 2028 04.....		03/12/2018.....	MUFG SECURITIES AMERICAS INC.....		998,150	1,000,000	0	1FE
85208N AD 2	SPRINT SPECTRUM / SPEC I 4.738 2025 03.....		03/14/2018.....	GOLDMAN SACHS & CO.....		3,000,000	3,000,000	0	2FE
855244 AP 4	STARBUCKS CORP 3.500 2028 03.....		02/26/2018.....	MORGAN STANLEY.....		1,995,140	2,000,000	0	1FE
857477 AT 0	STATE STREET CORP 3.550 2025 08.....		01/31/2018.....	GOLDMAN SACHS & CO.....		1,021,200	1,000,000	16,172	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
87264A AS 4	T-MOBILE USA INC 5.125 2025 04.....		02/09/2018.....	RBC CAPITAL MARKETS.....		1,010,000	1,000,000	16,799	3FE
87264A AU 9	T-MOBILE USA INC 4.500 2026 02.....		01/22/2018.....	DEUTSCHE BANC.....		250,000	250,000	0	3FE
87264A AV 7	T-MOBILE USA INC 4.750 2028 02.....		02/06/2018.....	VARIOUS.....		1,741,250	1,750,000	1,715	3FE
189754 AA 2	TAPESTRY INC 4.250 2025 04.....		03/07/2018.....	GOLDMAN SACHS & CO.....		1,996,700	2,000,000	37,306	2FE
879369 AD 8	TELEFLEX INC 5.250 2024 06.....		01/23/2018.....	CREDIT SUISSE FIRST BOSTON.....		1,042,500	1,000,000	5,833	3FE
879369 AE 6	TELEFLEX INC 4.875 2026 06.....		03/06/2018.....	BAS-MERRILL LYNCH.....		1,216,425	1,225,000	16,091	3FE
879369 AF 3	TELEFLEX INC 4.625 2027 11.....		02/21/2018.....	BAS-MERRILL LYNCH.....		1,672,215	1,702,000	20,335	3FE
880345 AB 9	TENNANT CO 5.625 2025 05.....		02/28/2018.....	WELLS FARGO SECURITIES.....		3,450,335	3,335,000	56,028	4FE
882384 AD 2	TEXAS EASTERN TRANSMISSI 3.500 2028 01.....		01/05/2018.....	DEUTSCHE BANC.....		1,505,220	1,500,000	0	2FE
882508 BC 7	TEXAS INSTRUMENTS INC 2.900 2027 11.....		01/10/2018.....	BAS-MERRILL LYNCH.....		983,250	1,000,000	5,558	1FE
883556 BR 2	THERMO FISHER SCIENTIFIC 2.950 2026 09.....		02/12/2018.....	DEUTSCHE BANC.....		946,810	1,000,000	11,882	2FE
87261Q AB 9	TMS INTERNATIONAL CORP (7.250 2025 08.....		02/08/2018.....	VARIOUS.....		3,425,625	3,250,000	116,503	5FE
88947E AS 9	TOLL BROS FINANCE CORP 4.875 2027 03.....		03/01/2018.....	BARCLAYS CAPITAL INC.....		996,250	1,000,000	23,021	3FE
88947E AT 7	TOLL BROS FINANCE CORP 4.350 2028 02.....		01/17/2018.....	CITIGROUP GLOBAL MARKETS.....		2,000,000	2,000,000	0	3FE
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
902494 AX 1	TYSON FOODS INC 3.950 2024 08.....		02/13/2018.....	BARCLAYS CAPITAL INC.....		2,046,780	2,000,000	0	2FE
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
91324P CW 0	UNITEDHEALTH GROUP INC 3.450 2027 01.....		02/12/2018.....	CITIGROUP GLOBAL MARKETS.....		2,291,064	2,296,000	6,381	1FE
90331H NL 3	US BANK NA CINCINNATI 2.850 2023 01.....		01/18/2018.....	U S BANCORP.....		999,400	1,000,000	0	1FE
92277G AM 9	VENTAS REALTY LP 4.000 2028 03.....		02/13/2018.....	JEFFERIES & CO INC.....		992,330	1,000,000	0	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.....	CITIGROUP GLOBAL MARKETS.....		1,893,020	2,000,000	25,514	1FE
94856T AA 2	WEEKLEY HOMES LLC (144A) 6.625 2025 08.....		03/20/2018.....	WELLS FARGO SECURITIES.....		3,985,000	4,000,000	69,563	4FE
96145D AG 0	WESTROCK CO (144A) 4.000 2028 03.....		03/01/2018.....	WELLS FARGO SECURITIES.....		2,994,810	3,000,000	0	2FE
966387 AP 7	WHITING PETROLEUM CORP 6.250 2023 04.....		02/06/2018.....	VARIOUS.....		1,000,000	1,000,000	22,049	4FE
98877D AC 9	ZF NA CAPITAL (144A) 4.750 2025 04.....	C.....	02/02/2018.....	VARIOUS.....		5,706,000	5,508,000	65,715	2FE
98956P AQ 5	ZIMMER BIOMET HOLDINGS I 3.700 2023 03.....		03/08/2018.....	BAS-MERRILL LYNCH.....		998,420	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
88579Y AV 3	3M COMPANY 2.250 2026 09.....		02/14/2018.....	MORGAN STANLEY.....		919,300	1,000,000	9,188	1FE
07813Z BZ 6	BELL CANADA 3.350 2025 03.....		03/07/2018.....	RBC CAPITAL MARKETS.....		2,995,530	3,000,000	0	2FE
633067 4V 2	NATIONAL BANK OF CANADA 1.957 2022 06.....		03/19/2018.....	NATIONAL BANK OF CANADA FINANCIAL.....		582,522	600,000	2,606	1FE
87971M BF 9	TELUS CORP 3.700 2027 09.....	A.....	03/27/2018.....	WELLS FARGO SECURITIES.....		1,979,180	2,000,000	2,878	2FE
891145 T7 9	TORONTO-DOMINION BANK 3.226 2024 07.....		03/14/2018.....	HSBC.....		2,048,000	2,000,000	9,015	1FE
891160 K5 1	TORONTO-DOMINION BANK 1.994 2022 03.....		03/15/2018.....	TD SECURITIES.....		1,955,160	2,000,000	19,339	1FE
009279 AA 8	AIRBUS SE (144A) 3.150 2027 04.....	D.....	01/16/2018.....	HSBC.....		999,250	1,000,000	8,575	1FE
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
03969A AL 4	ARDAGH PACKAGING (144A) 6.000 2025 02.....	D.....	02/09/2018.....	VARIOUS.....		2,063,750	2,000,000	55,917	4FE
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

QE04.4

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
2027A0 HT 9	COMMONWEALTH BANK OF AUS 2.850 2026 05.....	D.....	02/13/2018.....	BARCLAYS CAPITAL INC.....		2,822,520	3,000,000	20,663	1FE.....
21688A AL 6	COOPERATIVE RABOBANK UA 2.750 2023 01.....	D.....	01/04/2018.....	BAS-MERRILL LYNCH.....		999,350	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.....
44962L AA 5	IHS MARKIT LTD (144A) 5.000 2022 11.....	D.....	02/07/2018.....	BARCLAYS CAPITAL INC.....		1,046,875	1,000,000	13,611	2FE.....
45687A AP 7	INGERSOLL-RAND GL 3.750 2028 08.....	D.....	02/13/2018.....	J P MORGAN CHASE SECURITIES INC.....		2,992,530	3,000,000	0	2FE.....
47032F AB 5	JAMES HARDIE INTERNATION 5.000 2028 01.....	D.....	01/03/2018.....	RBC CAPITAL MARKETS.....		1,011,250	1,000,000	3,056	3FE.....
478375 AG 3	JOHNSON CONTROLS INTERNA 3.625 2024 07.....	D.....	01/24/2018.....	WELLS FARGO SECURITIES.....		2,053,700	2,000,000	4,833	2FE.....
539439 AR 0	LLOYDS BANKING GROUP PLC 4.375 2028 03.....	D.....	03/15/2018.....	MORGAN STANLEY.....		996,470	1,000,000	0	1FE.....
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.....
714264 AD 0	PERNOD-RICARD SA (144A) 4.450 2022 01.....	D.....	02/06/2018.....	SANTANDER INVESTMENTS.....		3,147,690	3,000,000	8,529	2FE.....
780097 BD 2	ROYAL BANK OF SCOTLAND G 3.875 2023 09.....	D.....	01/04/2018.....	MORGAN STANLEY.....		2,025,580	2,000,000	24,972	2FE.....
780153 AW 2	ROYAL CARIBBEAN CRUISES 3.700 2028 03.....	D.....	02/12/2018.....	DEUTSCHE BANC.....		297,237	310,000	2,421	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.....
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 AU 7	SIEMENS FINANCIERINGSMAT 3.400 2027 03.....	D.....	01/18/2018.....	HSBC.....		1,009,790	1,000,000	11,900	1FE.....
92676X AD 9	VIKING CRUISES LTD (144A) 5.875 2027 09.....	D.....	01/31/2018.....	VARIOUS.....		2,010,000	2,000,000	43,573	4FE.....
91832V AA 2	VOC ESCROW LTD (144A) 5.000 2028 02.....	D.....	01/29/2018.....	BAS-MERRILL LYNCH.....		2,000,000	2,000,000	0	3FE.....
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.....
29978C AA 8	EVER 2018-1 A1(144A) 3.500 2048 02.....		02/08/2018.....	BAS-MERRILL LYNCH.....		8,404,375	8,500,000	18,181	1FE.....
29978C AD 2	EVER 2018-1 A4 (144A) 3.500 2048 02.....		02/08/2018.....	BAS-MERRILL LYNCH.....		5,005,469	5,000,000	10,694	1FE.....
33850T AC 2	FSMT 2018-1 A3 (144A) 3.500 2048 03.....		02/09/2018.....	J P MORGAN CHASE SECURITIES INC.....		19,821,875	20,000,000	42,778	1FE.....
33850T AE 8	FSMT 2018-1 A5 (144A) 3.500 2048 03.....		02/09/2018.....	J P MORGAN CHASE SECURITIES INC.....		10,029,688	10,000,000	21,389	1FE.....
69371V AA 5	PSMC 2018-1A A1 3.500 2048 02.....		03/08/2018.....	CREDIT SUISSE FIRST BOSTON.....		7,405,078	7,500,000	10,938	1FE.....
69371V AC 1	PSMC 2018-1A A3 3.500 2048 02.....		03/08/2018.....	CREDIT SUISSE FIRST BOSTON.....		7,740,313	7,750,000	11,302	1FE.....
92887G AD 1	VFET 2015-1A A4 (144A) 1.910 2020 01.....		03/12/2018.....	HSBC.....		12,952,266	13,000,000	20,002	1FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....					441,571,779	441,898,000	2,189,198	XXX.....
8399997.	Total - Bonds - Part 3.....					614,196,052	608,631,019	2,548,809	XXX.....
8399999.	Total - Bonds.....					614,196,052	608,631,019	2,548,809	XXX.....

QE04.5

Common Stocks - Industrial and Miscellaneous

015271	10 9	ALEXANDRIA REAL ESTATE EQUITY.....	03/26/2018.....	VARIOUS.....	2,709,000	327,632	XXX	0	L.....
03064D	10 8	AMERICOLD REALTY TRUST.....	03/26/2018.....	VARIOUS.....	37,544,000	614,497	XXX	0	L.....
03835C	10 8	APPTIO INC CLASS A.....	02/12/2018.....	DIST FROM PARTNERSHIP.....	8,485,000	211,277	XXX	0	L.....
053484	10 1	AVALONBAY COMMUNITIES INC.....	02/06/2018.....	VARIOUS.....	300,000	49,935	XXX	0	L.....
101121	10 1	BOSTON PROPERTIES INC.....	03/19/2018.....	VARIOUS.....	6,217,000	773,828	XXX	0	L.....
105368	20 3	BRANDYWINE REALTY TRUST.....	02/20/2018.....	VARIOUS.....	6,926,000	115,525	XXX	0	L.....
11120U	10 5	BRIXMOR PROPERTY GROUP INC.....	03/12/2018.....	VARIOUS.....	21,702,000	332,346	XXX	0	L.....
198287	20 3	COLUMBIA PROPERTY TRUST INC.....	03/26/2018.....	VARIOUS.....	3,751,000	78,134	XXX	0	L.....
22822V	10 1	CROWN CASTLE INTL.....	02/13/2018.....	VARIOUS.....	1,573,000	170,580	XXX	0	L.....
229663	10 9	CUBESMART.....	03/05/2018.....	VARIOUS.....	3,778,000	103,887	XXX	0	L.....
23283R	10 0	CYRUSONE INC.....	03/12/2018.....	VARIOUS.....	6,798,000	370,778	XXX	0	L.....
233153	20 4	DCT INDUSTRIAL TRUST.....	02/14/2018.....	EVERCORE ISI NORTH AMERICA ALGO 226.....	2,300,000	126,144	XXX	0	L.....
25960P	10 9	DOUGLAS EMMETT INC.....	01/29/2018.....	VARIOUS.....	19,102,000	739,569	XXX	0	L.....
29444U	70 0	EQUINIX INC.....	02/20/2018.....	VARIOUS.....	1,319,000	552,104	XXX	0	L.....
29476L	10 7	EQUITY RESIDENTIAL PROPERTIES TRUST.....	03/09/2018.....	VARIOUS.....	5,704,000	336,098	XXX	0	L.....
297178	10 5	ESSEX PROPERTY TRUST INC.....	02/20/2018.....	VARIOUS.....	239,000	54,177	XXX	0	L.....
30225T	10 2	EXTRA SPACE STORAGE INC.....	03/19/2018.....	VARIOUS.....	2,926,000	250,526	XXX	0	L.....

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
313747 20 6	FEDERAL REALTY INV TRUST		02/27/2018	WELLS FARGO NORTH AMERICA CASH 250	4,213,000	486,516	XXX	0	L
345605 10 9	FOREST CITY REALTY TRUST A		02/12/2018	GREEN STREET ADVISORS NORTH AMERICA CASH	1,604,000	35,152	XXX	0	L
35086T 10 9	FOUR CORNERS PROPERTY TRUST INC		02/06/2018	VARIOUS	2,503,000	61,913	XXX	0	L
36162J 10 6	GEO GROUP INC		02/06/2018	WELLS FARGO NORTH AMERICA ALGO 250	755,000	15,214	XXX	0	L
36174X 10 1	GGP INC		02/14/2018	VARIOUS	25,345,000	588,150	XXX	0	L
385002 30 8	GRAMERCY PROPERTY TRUST		03/07/2018	VARIOUS	16,651,000	393,752	XXX	0	L
421946 10 4	HEALTHCARE REALTY TRUST INC		02/22/2018	VARIOUS	41,216,000	1,236,226	XXX	0	L
42225P 50 1	HEALTHCARE TRUST OF AMERICA INC REIT		03/12/2018	VARIOUS	6,948,000	197,366	XXX	0	L
44107P 10 4	HOST HOTELS & RESORTS INC		02/26/2018	JP MORGAN - TI START NORTH AMERICA 352	2,162,000	41,133	XXX	0	L
444097 10 9	HUDSON PACIFIC PROPERTIES IN		03/22/2018	VARIOUS	13,295,000	430,687	XXX	0	L
46187W 10 7	INVITATION HOMES INC		02/20/2018	VARIOUS	9,894,000	211,392	XXX	0	L
46284V 10 1	IRON MOUNTAIN INC		02/20/2018	VARIOUS	5,983,000	201,932	XXX	0	L
49427F 10 8	KILROY REALTY CORP		01/08/2018	JP MORGAN SECURITIES NORTH AMERICA ALGO	3,290,000	238,613	XXX	0	L
49803T 30 0	KITE REALTY GROUP TRUST		02/12/2018	VARIOUS	3,981,000	62,344	XXX	0	L
55303A 10 5	MGM GROWTH PROPERTIES LLC CLASS A		03/13/2018	VARIOUS	5,990,000	161,470	XXX	0	L
554382 10 1	MACERICH CO		03/12/2018	VARIOUS	7,986,000	536,968	XXX	0	L
59522J 10 3	MID-AMERICA APT COMMUNITIES INC		03/27/2018	VARIOUS	8,579,000	766,259	XXX	0	L
69924R 10 8	PARAMOUNT GROUP INC		03/12/2018	CITIGROUP NORTH AMERICA CASH 418	6,046,000	88,046	XXX	0	L
700517 10 5	PARK HOTELS & RESORTS INC		03/12/2018	VARIOUS	12,861,000	363,121	XXX	0	L
71943U 10 4	PHYSICIANS REALTY TRUST		03/27/2018	VARIOUS	9,333,000	144,580	XXX	0	L
74340W 10 3	PROLOGIS INC		03/26/2018	VARIOUS	1,153,000	70,241	XXX	0	L
74736A 10 3	QTS REALTY TRUST INC CL A		03/20/2018	JEFFERIES & COMPANY NORTH AMERICA CASH 0	5,450,000	202,145	XXX	0	L
74965L 10 1	RLJ LODGING TRUST		03/12/2018	VARIOUS	32,666,000	721,476	XXX	0	L
758849 10 3	REGENCY CENTERS CORP		03/19/2018	VARIOUS	4,695,000	283,099	XXX	0	L
76131N 10 1	RETAIL OPPORTUNITY INVESTMENTS CORP		02/12/2018	VARIOUS	26,266,000	519,681	XXX	0	L
78440X 10 1	SL GREEN REALTY CORP		03/01/2018	VARIOUS	16,915,000	1,606,762	XXX	0	L
828806 10 9	SIMON PROPERTY GROUP INC		03/12/2018	VARIOUS	3,232,000	518,243	XXX	0	L
84860W 10 2	SPIRIT REALTY CAPITAL INC		01/08/2018	KEYBANC CAP MRKTS INC ALGO NA	5,060,000	41,896	XXX	0	L
862121 10 0	STORE CAPITAL CORPORATION		03/26/2018	VARIOUS	4,064,000	99,272	XXX	0	L
866674 10 4	SUN COMMUNITIES INC		01/23/2018	VARIOUS	4,352,000	392,844	XXX	0	L
867892 10 1	SUNSTONE HOTEL INVESTORS INC		01/08/2018	JP MORGAN - TI START NORTH AMERICA 352	1,790,000	29,714	XXX	0	L
87266J 10 4	TPI COMPOSITES INC		03/27/2018	DIST FROM PARTNERSHIP	6,231,000	131,050	XXX	0	L
875465 10 6	TANGER FACTORY OUTLET CENTERS INC		01/05/2018	VARIOUS	31,200,000	807,781	XXX	0	L
876664 10 3	TAUBMAN CENTERS INC		03/12/2018	VARIOUS	1,882,000	109,121	XXX	0	L
92276F 10 0	VENTAS INC		01/08/2018	KEYBANC CAP MRKTS INC ALGO NA	1,317,000	77,043	XXX	0	L
92339V 10 0	VEREIT INC		03/14/2018	VARIOUS	98,809,000	697,388	XXX	0	L
925652 10 9	VICI PROPERTIES INC		03/08/2018	VARIOUS	43,303,000	868,231	XXX	0	L
984017 10 3	XENIA HOTELS & RESORTS INC		02/14/2018	VARIOUS	13,140,000	279,455	XXX	0	L
9099999	Total - Common Stocks - Industrial and Miscellaneous					18,923,312	XXX	0	XXX
9799997	Total - Common Stocks - Part 3					18,923,312	XXX	0	XXX
9799999	Total - Common Stocks					18,923,312	XXX	0	XXX
9899999	Total - Preferred and Common Stocks					18,923,312	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks					633,119,365	XXX	2,548,809	XXX

QE04.6

(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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
217194	AA 7 COP I LLC 3.613		03/05/2018	REDEEMED		67,105	67,105	67,105	67,105	0	0	0	0	0	67,105	0	0	0	606	12/05/2021	1
576863	BB 9 MATSON NAVIGATION CO 5.337		03/04/2018	REDEEMED		41,000	41,000	41,000	40,994	0	6	0	6	0	41,000	0	0	0	1,094	09/04/2028	1
576863	BC 7 MATSON NAVIGATION CO 5.273		01/29/2018	REDEEMED		38,000	38,000	38,000	37,997	0	3	0	3	0	38,000	0	0	0	1,002	07/29/2029	1
912828	PN 4 U S TREASURY NOTES 2.750		12/31/2017	MATURED		0	0	0	0	0	0	0	0	0	0	0	0	0	275,000	12/31/2017	1
912828	QB 9 U S TREASURY NOTES 2.875		03/31/2018	MATURED		10,000,000	10,000,000	10,178,549	10,043,945	0	(43,945)	0	(43,945)	0	10,000,000	0	0	0	0	03/31/2018	1
36179S	NT 0 GNMA II PASS #MA4002 2.500		03/20/2018	PAID ON PRINCIPAL		1,109,412	1,109,412	1,092,155	1,092,187	0	17,225	0	17,225	0	1,109,412	0	0	0	4,402	10/20/2046	1
36179S	SN 8 GNMA II PASS #MA4125 2.500		03/20/2018	PAID ON PRINCIPAL		717,577	717,577	706,141	706,173	0	11,404	0	11,404	0	717,577	0	0	0	2,873	12/20/2046	1
36179T	G3 3 GNMA II PASS #MA4718 3.000		03/20/2018	PAID ON PRINCIPAL		125,637	125,637	127,668	127,609	0	(1,973)	0	(1,973)	0	125,637	0	0	0	630	09/20/2047	1
36202F	2L 9 GNMA II PASS #00005279 3.500		03/20/2018	PAID ON PRINCIPAL		352,581	352,581	367,180	366,638	0	(14,058)	0	(14,058)	0	352,581	0	0	0	1,973	01/20/2042	1
36202C	HM 8 GNMA II PASS #2036 8.000		03/20/2018	PAID ON PRINCIPAL		446	446	454	452	0	(5)	0	(5)	0	446	0	0	0	4	07/20/2025	1
36202C	K7 7 GNMA II PASS #2118 7.500		03/20/2018	PAID ON PRINCIPAL		2,801	2,801	2,848	2,826	0	(25)	0	(25)	0	2,801	0	0	0	36	11/20/2025	1
36202C	PS 6 GNMA II PASS #2233 7.500		03/20/2018	PAID ON PRINCIPAL		2,576	2,576	2,536	2,544	0	32	0	32	0	2,576	0	0	0	38	06/20/2026	1
36202C	QY 2 GNMA II PASS #2271 8.500		03/20/2018	PAID ON PRINCIPAL		904	904	926	926	0	(23)	0	(23)	0	904	0	0	0	13	08/20/2026	1
36202C	RF 2 GNMA II PASS #2286 8.500		03/20/2018	PAID ON PRINCIPAL		2,219	2,219	2,257	2,261	0	(41)	0	(41)	0	2,219	0	0	0	31	09/20/2026	1
36202D	HK 0 GNMA II PASS #2934 7.500		03/20/2018	PAID ON PRINCIPAL		764	764	751	745	0	19	0	19	0	764	0	0	0	10	06/20/2030	1
36202D	SP 7 GNMA II PASS #3226 5.500		03/20/2018	PAID ON PRINCIPAL		2,247	2,247	2,153	2,150	0	97	0	97	0	2,247	0	0	0	21	04/20/2032	1
36202D	TD 3 GNMA II PASS #3248 5.500		03/20/2018	PAID ON PRINCIPAL		7,993	7,993	7,624	7,668	0	324	0	324	0	7,993	0	0	0	51	06/20/2032	1
36202D	UU 3 GNMA II PASS #3295 5.500		03/20/2018	PAID ON PRINCIPAL		3,337	3,337	3,331	3,331	0	6	0	6	0	3,337	0	0	0	33	10/20/2032	1
36202D	U7 4 GNMA II PASS #3306 5.500		03/20/2018	PAID ON PRINCIPAL		36,764	36,764	36,695	36,697	0	67	0	67	0	36,764	0	0	0	356	11/20/2032	1
36202D	VM 0 GNMA II PASS #3320 5.500		03/20/2018	PAID ON PRINCIPAL		34,019	34,019	34,237	34,264	0	(244)	0	(244)	0	34,019	0	0	0	253	12/20/2032	1
36202D	YY 1 GNMA II PASS #3427 4.500		03/20/2018	PAID ON PRINCIPAL		207,423	207,423	193,899	197,761	0	9,662	0	9,662	0	207,423	0	0	0	1,576	08/20/2033	1
36202D	2B 6 GNMA II PASS #3470 4.500		03/20/2018	PAID ON PRINCIPAL		19,923	19,923	18,447	18,769	0	1,153	0	1,153	0	19,923	0	0	0	97	11/20/2033	1
36202D	4N 8 GNMA II PASS #3529 5.000		03/20/2018	PAID ON PRINCIPAL		99,883	99,883	95,466	96,204	0	3,678	0	3,678	0	99,883	0	0	0	661	03/20/2034	1
36202D	5P 2 GNMA II PASS #3554 4.500		03/20/2018	PAID ON PRINCIPAL		56,676	56,676	52,479	53,770	0	2,907	0	2,907	0	56,676	0	0	0	409	05/20/2034	1
36202E	F2 0 GNMA II PASS #3785 5.000		03/20/2018	PAID ON PRINCIPAL		223,222	223,222	217,502	218,664	0	4,557	0	4,557	0	223,222	0	0	0	1,529	11/20/2035	1
36202E	XT 1 GNMA II PASS #4290 5.500		03/20/2018	PAID ON PRINCIPAL		71,677	71,677	71,379	71,347	0	331	0	331	0	71,677	0	0	0	647	11/20/2038	1
36176S	SV 3 GNMA PASS TH #0074832 3.500		03/15/2018	PAID ON PRINCIPAL		57,249	57,249	59,834	60,214	0	(2,966)	0	(2,966)	0	57,249	0	0	0	196	04/15/2042	1
36176J	GJ 3 GNMA PASS TH #00767301 3.500		03/15/2018	PAID ON PRINCIPAL		116,012	116,012	121,251	122,566	0	(6,554)	0	(6,554)	0	116,012	0	0	0	509	04/15/2042	1
36176X	FR 5 GNMA PASS TH #00778976 3.500		03/15/2018	PAID ON PRINCIPAL		136,919	136,919	143,744	147,660	0	(10,741)	0	(10,741)	0	136,919	0	0	0	798	03/15/2042	1
36206Y	CH 2 GNMA PASS TH #424972 4.000		03/15/2018	PAID ON PRINCIPAL		30,785	30,785	30,044	30,694	0	91	0	91	0	30,785	0	0	0	204	10/15/2018	1
36208F	JZ 4 GNMA PASS TH #449480 7.500		03/15/2018	PAID ON PRINCIPAL		3,176	3,176	3,257	3,247	0	(71)	0	(71)	0	3,176	0	0	0	40	10/15/2027	1
36209G	RV 1 GNMA PASS TH #471300 6.000		03/15/2018	PAID ON PRINCIPAL		5,037	5,037	4,921	4,938	0	99	0	99	0	5,037	0	0	0	50	01/15/2032	1
36209Y	TV 0 GNMA PASS TH #485764 6.000		03/15/2018	PAID ON PRINCIPAL		38,345	38,345	38,226	38,227	0	118	0	118	0	38,345	0	0	0	544	09/15/2031	1
36210N	RP 6 GNMA PASS TH #497394 6.000		03/15/2018	PAID ON PRINCIPAL		1,846	1,846	1,808	1,805	0	41	0	41	0	1,846	0	0	0	18	01/15/2029	1
36212N	AM 9 GNMA PASS TH #538312 6.000		03/15/2018	PAID ON PRINCIPAL		9,352	9,352	9,236	9,227	0	125	0	125	0	9,352	0	0	0	87	02/15/2032	1
36213A	CE 2 GNMA PASS TH #548269 6.000		03/15/2018	PAID ON PRINCIPAL		2,944	2,944	2,915	2,915	0	29	0	29	0	2,944	0	0	0	29	02/15/2032	1
36213C	U4 0 GNMA PASS TH #550603 5.000		03/15/2018	PAID ON PRINCIPAL		5,696	5,696	5,630	5,635	0	61	0	61	0	5,696	0	0	0	48	08/15/2035	1
36213C	YY 0 GNMA PASS TH #550727 5.000		03/15/2018	PAID ON PRINCIPAL		83,691	83,691	82,366	82,612	0	1,079	0	1,079	0	83,691	0	0	0	591	11/15/2035	1
36213D	Z4 3 GNMA PASS TH #551663 6.000		03/15/2018	PAID ON PRINCIPAL		3,522	3,522	3,511	3,511	0	11	0	11	0	3,522	0	0	0	35	09/15/2031	1
36213E	B9 6 GNMA PASS TH #551864 6.000		03/15/2018	PAID ON PRINCIPAL		27,085	27,085	26,594	26,573	0	512	0	512	0	27,085	0	0	0	140	11/15/2031	1
36213E	PU 4 GNMA PASS TH #552235 6.000		03/15/2018	PAID ON PRINCIPAL		1,311	1,311	1,280	1,279	0	32	0	32	0	1,311	0	0	0	13	12/15/2031	1

QE05

SCHEDULE D - PART 4

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

QE05.1

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36213E PY 6	GNMA PASS TH #552239 6.000		03/15/2018	PAID ON PRINCIPAL		18,075	18,075	17,707	17,680	0	395	0	395	0	18,075	0	0	0	104	12/15/2031	1
36213E UH 7	GNMA PASS TH #552384 6.000		03/15/2018	PAID ON PRINCIPAL		13,035	13,035	12,642	12,523	0	512	0	512	0	13,035	0	0	0	192	02/15/2032	1
36213E UL 8	GNMA PASS TH #552387 6.500		03/15/2018	PAID ON PRINCIPAL		4,632	4,632	4,896	4,914	0	(282)	0	(282)	0	4,632	0	0	0	50	02/15/2032	1
36213E YG 5	GNMA PASS TH #552511 6.500		03/15/2018	PAID ON PRINCIPAL		3,358	3,358	3,549	3,580	0	(222)	0	(222)	0	3,358	0	0	0	37	04/15/2032	1
36213F QS 5	GNMA PASS TH #553165 6.000		03/15/2018	PAID ON PRINCIPAL		28,317	28,317	29,742	29,426	0	(1,109)	0	(1,109)	0	28,317	0	0	0	282	04/15/2033	1
36213F WW 9	GNMA PASS TH #553361 5.500		03/15/2018	PAID ON PRINCIPAL		118,018	118,018	117,114	117,312	0	706	0	706	0	118,018	0	0	0	1,051	07/15/2033	1
36213G U5 8	GNMA PASS TH #554204 6.000		03/15/2018	PAID ON PRINCIPAL		530	530	520	519	0	11	0	11	0	530	0	0	0	5	12/15/2031	1
36213R 5P 8	GNMA PASS TH #562554 6.000		03/15/2018	PAID ON PRINCIPAL		3,389	3,389	3,355	3,352	0	37	0	37	0	3,389	0	0	0	34	01/15/2032	1
36213U YC 8	GNMA PASS TH #565107 6.000		03/15/2018	PAID ON PRINCIPAL		32,217	32,217	32,841	32,686	0	(469)	0	(469)	0	32,217	0	0	0	438	10/15/2032	1
36213X 2H 6	GNMA PASS TH #567876 6.000		03/15/2018	PAID ON PRINCIPAL		1,576	1,576	1,598	1,600	0	(24)	0	(24)	0	1,576	0	0	0	16	10/15/2032	1
36200Q LQ 5	GNMA PASS TH #569235 6.000		03/15/2018	PAID ON PRINCIPAL		3,130	3,130	3,191	3,218	0	(88)	0	(88)	0	3,130	0	0	0	31	03/15/2032	1
36200Q WM 2	GNMA PASS TH #569552 6.000		03/15/2018	PAID ON PRINCIPAL		18,035	18,035	18,015	18,018	0	17	0	17	0	18,035	0	0	0	228	01/15/2032	1
36200Q W6 7	GNMA PASS TH #569569 6.000		03/15/2018	PAID ON PRINCIPAL		5,554	5,554	5,401	5,397	0	157	0	157	0	5,554	0	0	0	56	01/15/2032	1
36200R WR 9	GNMA PASS TH #570456 6.000		03/15/2018	PAID ON PRINCIPAL		3,165	3,165	3,177	3,176	0	(11)	0	(11)	0	3,165	0	0	0	31	11/15/2031	1
36200S AG 5	GNMA PASS TH #570707 6.000		03/15/2018	PAID ON PRINCIPAL		804	804	792	793	0	11	0	11	0	804	0	0	0	8	12/15/2031	1
36200S A2 6	GNMA PASS TH #570725 6.000		01/15/2018	PAID ON PRINCIPAL		36,887	36,887	36,486	36,417	0	470	0	470	0	36,887	0	0	0	184	01/15/2032	1
36200S BH 2	GNMA PASS TH #570740 6.000		03/15/2018	PAID ON PRINCIPAL		2,860	2,860	2,807	2,813	0	46	0	46	0	2,860	0	0	0	29	01/15/2032	1
36200S WM 8	GNMA PASS TH #571352 6.000		03/15/2018	PAID ON PRINCIPAL		18,727	18,727	18,285	18,260	0	468	0	468	0	18,727	0	0	0	99	12/15/2031	1
36200W BU 4	GNMA PASS TH #574351 6.000		03/15/2018	PAID ON PRINCIPAL		19,160	19,160	18,912	18,914	0	247	0	247	0	19,160	0	0	0	108	01/15/2032	1
36200W T6 8	GNMA PASS TH #574873 6.000		03/15/2018	PAID ON PRINCIPAL		23,992	23,992	23,658	23,660	0	332	0	332	0	23,992	0	0	0	238	12/15/2031	1
36200X E6 2	GNMA PASS TH #575357 6.000		03/15/2018	PAID ON PRINCIPAL		6,497	6,497	6,464	6,462	0	35	0	35	0	6,497	0	0	0	65	12/15/2031	1
36200X JQ 3	GNMA PASS TH #575471 6.000		03/15/2018	PAID ON PRINCIPAL		1,336	1,336	1,296	1,283	0	53	0	53	0	1,336	0	0	0	13	01/15/2032	1
36200X XP 9	GNMA PASS TH #575886 6.000		03/15/2018	PAID ON PRINCIPAL		6,112	6,112	6,022	6,025	0	87	0	87	0	6,112	0	0	0	63	12/15/2031	1
36200X YB 9	GNMA PASS TH #575906 6.000		03/15/2018	PAID ON PRINCIPAL		1,558	1,558	1,537	1,534	0	24	0	24	0	1,558	0	0	0	16	01/15/2032	1
36201A NV 6	GNMA PASS TH #577404 6.000		03/15/2018	PAID ON PRINCIPAL		10,062	10,062	9,928	9,932	0	131	0	131	0	10,062	0	0	0	101	12/15/2031	1
36201A PS 1	GNMA PASS TH #577433 6.000		03/15/2018	PAID ON PRINCIPAL		6,635	6,635	6,610	6,609	0	26	0	26	0	6,635	0	0	0	66	02/15/2032	1
36201A SW 9	GNMA PASS TH #577533 6.000		03/15/2018	PAID ON PRINCIPAL		3,640	3,640	3,592	3,582	0	58	0	58	0	3,640	0	0	0	36	01/15/2032	1
36201A XN 3	GNMA PASS TH #577685 6.000		03/15/2018	PAID ON PRINCIPAL		24,738	24,738	25,217	25,392	0	(654)	0	(654)	0	24,738	0	0	0	244	10/15/2032	1
36201A 3T 3	GNMA PASS TH #577810 6.000		03/15/2018	PAID ON PRINCIPAL		3,463	3,463	3,399	3,399	0	64	0	64	0	3,463	0	0	0	34	01/15/2032	1
36201B RQ 1	GNMA PASS TH #578395 6.000		03/15/2018	PAID ON PRINCIPAL		2,258	2,258	2,289	2,305	0	(47)	0	(47)	0	2,258	0	0	0	23	10/15/2032	1
36201B RT 5	GNMA PASS TH #578398 6.000		03/15/2018	PAID ON PRINCIPAL		2,880	2,880	2,936	2,960	0	(80)	0	(80)	0	2,880	0	0	0	29	10/15/2032	1
36201C JW 5	GNMA PASS TH #579077 6.000		03/15/2018	PAID ON PRINCIPAL		2,944	2,944	2,901	2,899	0	45	0	45	0	2,944	0	0	0	29	12/15/2031	1
36201C KF 0	GNMA PASS TH #579094 6.000		03/15/2018	PAID ON PRINCIPAL		2,355	2,355	2,321	2,317	0	38	0	38	0	2,355	0	0	0	24	12/15/2031	1
36201C LA 0	GNMA PASS TH #579121 6.000		03/15/2018	PAID ON PRINCIPAL		9,654	9,654	9,519	9,521	0	133	0	133	0	9,654	0	0	0	98	01/15/2032	1
36201C LZ 5	GNMA PASS TH #579144 6.000		03/15/2018	PAID ON PRINCIPAL		557	557	541	538	0	19	0	19	0	557	0	0	0	6	01/15/2032	1
36201C YR 3	GNMA PASS TH #579518 6.000		03/15/2018	PAID ON PRINCIPAL		8,706	8,706	8,443	8,427	0	279	0	279	0	8,706	0	0	0	79	02/15/2032	1
36201D SP 4	GNMA PASS TH #580228 4.500		03/15/2018	PAID ON PRINCIPAL		4,874	4,874	4,776	4,862	0	12	0	12	0	4,874	0	0	0	37	05/15/2018	1
36201E M7 2	GNMA PASS TH #580982 6.000		03/15/2018	PAID ON PRINCIPAL		23,908	23,908	23,553	23,581	0	327	0	327	0	23,908	0	0	0	191	02/15/2032	1
36201F XP 7	GNMA PASS TH #582186 6.000		03/15/2018	PAID ON PRINCIPAL		1,674	1,674	1,656	1,655	0	19	0	19	0	1,674	0	0	0	17	01/15/2032	1
36201F 5T 0	GNMA PASS TH #582358 6.000		03/15/2018	PAID ON PRINCIPAL		11,775	11,775	11,940	12,004	0	(228)	0	(228)	0	11,775	0	0	0	118	10/15/2032	1
36201F 5U 7	GNMA PASS TH #582359 6.000		03/15/2018	PAID ON PRINCIPAL		10,925	10,925	11,078	11,099	0	(174)	0	(174)	0	10,925	0	0	0	110	10/15/2032	1
36201G TK 1	GNMA PASS TH #582954 6.000		03/15/2018	PAID ON PRINCIPAL		72,414	72,414	72,047	72,028	0	387	0	387	0	72,414	0	0	0	723	02/15/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	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)
36201H 2U 6	GNMA PASS TH #584087 6.000		03/15/2018	PAID ON PRINCIPAL		1,597	1,597	1,627	1,640	0	(43)	0	(43)	0	1,597	0	0	0	16	10/15/2032	1
36201H 2W 2	GNMA PASS TH #584089 6.000		03/15/2018	PAID ON PRINCIPAL		1,008	1,008	1,027	1,029	0	(21)	0	(21)	0	1,008	0	0	0	10	10/15/2032	1
36201M FN 7	GNMA PASS TH #587073 6.000		03/15/2018	PAID ON PRINCIPAL		3,989	3,989	3,961	3,960	0	29	0	29	0	3,989	0	0	0	40	05/15/2032	1
36201N M4 9	GNMA PASS TH #588179 6.000		03/15/2018	PAID ON PRINCIPAL		43,410	43,410	45,167	44,982	0	(1,572)	0	(1,572)	0	43,410	0	0	0	434	01/15/2033	1
36201S XE 4	GNMA PASS TH #592077 5.000		03/15/2018	PAID ON PRINCIPAL		8,916	8,916	8,909	8,907	0	9	0	9	0	8,916	0	0	0	102	08/15/2033	1
36201V AE 2	GNMA PASS TH #594105 4.500		03/15/2018	PAID ON PRINCIPAL		163,042	163,042	154,389	157,201	0	5,840	0	5,840	0	163,042	0	0	0	725	09/15/2033	1
36201V AF 9	GNMA PASS TH #594106 4.500		03/15/2018	PAID ON PRINCIPAL		3,804	3,804	3,606	3,651	0	153	0	153	0	3,804	0	0	0	29	09/15/2033	1
36201V A6 9	GNMA PASS TH #594129 4.000		03/15/2018	PAID ON PRINCIPAL		26,746	26,746	26,103	26,670	0	76	0	76	0	26,746	0	0	0	158	10/15/2018	1
36201V B4 3	GNMA PASS TH #594159 4.000		03/15/2018	PAID ON PRINCIPAL		23,140	23,140	22,584	23,070	0	71	0	71	0	23,140	0	0	0	143	10/15/2018	1
36201V VN 9	GNMA PASS TH #594721 4.500		03/15/2018	PAID ON PRINCIPAL		36,267	36,267	36,550	36,432	0	(165)	0	(165)	0	36,267	0	0	0	272	07/15/2033	1
36200A BA 6	GNMA PASS TH #595033 6.000		03/15/2018	PAID ON PRINCIPAL		2,527	2,527	2,576	2,603	0	(76)	0	(76)	0	2,527	0	0	0	25	10/15/2032	1
36200E BQ 3	GNMA PASS TH #598647 5.500		03/15/2018	PAID ON PRINCIPAL		14,634	14,634	14,964	14,994	0	(360)	0	(360)	0	14,634	0	0	0	131	04/15/2033	1
36200E B6 7	GNMA PASS TH #598661 5.000		03/15/2018	PAID ON PRINCIPAL		55,038	55,038	55,987	55,622	0	(584)	0	(584)	0	55,038	0	0	0	628	05/15/2033	1
36200E CQ 2	GNMA PASS TH #598679 5.500		03/15/2018	PAID ON PRINCIPAL		2,936	2,936	3,007	2,999	0	(63)	0	(63)	0	2,936	0	0	0	27	05/15/2033	1
36200E DL 2	GNMA PASS TH #598707 5.000		03/15/2018	PAID ON PRINCIPAL		18,480	18,480	18,496	18,482	0	(1)	0	(1)	0	18,480	0	0	0	207	07/15/2033	1
36200E DX 6	GNMA PASS TH #598718 4.500		03/15/2018	PAID ON PRINCIPAL		15,477	15,477	16,373	15,532	0	(54)	0	(54)	0	15,477	0	0	0	115	07/15/2018	1
36200E D5 7	GNMA PASS TH #598724 4.500		03/15/2018	PAID ON PRINCIPAL		41,551	41,551	41,869	41,746	0	(195)	0	(195)	0	41,551	0	0	0	419	07/15/2033	1
36200M QW 6	GNMA PASS TH #604469 4.500		03/15/2018	PAID ON PRINCIPAL		66,879	66,879	61,717	63,067	0	3,812	0	3,812	0	66,879	0	0	0	439	07/15/2033	1
36200M RT 2	GNMA PASS TH #604498 4.500		03/15/2018	PAID ON PRINCIPAL		8,995	8,995	9,032	9,018	0	(24)	0	(24)	0	8,995	0	0	0	68	07/15/2033	1
36200M SE 4	GNMA PASS TH #604517 4.500		03/15/2018	PAID ON PRINCIPAL		6,371	6,371	6,244	6,352	0	19	0	19	0	6,371	0	0	0	47	08/15/2018	1
36200M SP 9	GNMA PASS TH #604526 4.000		03/15/2018	PAID ON PRINCIPAL		28,974	28,974	28,259	28,885	0	89	0	89	0	28,974	0	0	0	193	08/15/2018	1
36200M TR 4	GNMA PASS TH #604560 4.500		03/15/2018	PAID ON PRINCIPAL		81,555	81,555	81,621	81,426	0	129	0	129	0	81,555	0	0	0	608	08/15/2018	1
36200M T7 8	GNMA PASS TH #604574 4.500		03/15/2018	PAID ON PRINCIPAL		45,897	45,897	45,639	45,686	0	211	0	211	0	45,897	0	0	0	350	08/15/2033	1
36200M VM 2	GNMA PASS TH #604620 4.500		03/15/2018	PAID ON PRINCIPAL		65,179	65,179	61,642	62,519	0	2,660	0	2,660	0	65,179	0	0	0	495	09/15/2033	1
36200M WA 7	GNMA PASS TH #604641 4.500		03/15/2018	PAID ON PRINCIPAL		21,252	21,252	20,011	20,295	0	957	0	957	0	21,252	0	0	0	142	09/15/2033	1
36200M 3K 7	GNMA PASS TH #604802 4.500		03/15/2018	PAID ON PRINCIPAL		9,423	9,423	8,924	9,052	0	371	0	371	0	9,423	0	0	0	71	11/15/2033	1
36200N RJ 2	GNMA PASS TH #605389 5.000		03/15/2018	PAID ON PRINCIPAL		74,941	74,941	74,039	74,139	0	802	0	802	0	74,941	0	0	0	532	04/15/2034	1
36202S X8 6	GNMA PASS TH #608303 4.500		03/15/2018	PAID ON PRINCIPAL		28,833	28,833	28,969	28,796	0	37	0	37	0	28,833	0	0	0	217	10/15/2018	1
36202U 5J 8	GNMA PASS TH #610249 4.500		03/15/2018	PAID ON PRINCIPAL		30,306	30,306	29,928	30,240	0	67	0	67	0	30,306	0	0	0	223	07/15/2018	1
36202V VT 5	GNMA PASS TH #610926 4.500		03/15/2018	PAID ON PRINCIPAL		1,104	1,104	1,111	1,108	0	(4)	0	(4)	0	1,104	0	0	0	8	07/15/2033	1
36290N 6C 1	GNMA PASS TH #613867 4.500		03/15/2018	PAID ON PRINCIPAL		5,479	5,479	5,505	5,473	0	7	0	7	0	5,479	0	0	0	41	09/15/2018	1
36290Q RQ 0	GNMA PASS TH #614395 4.500		03/15/2018	PAID ON PRINCIPAL		39,340	39,340	39,119	39,262	0	78	0	78	0	39,340	0	0	0	307	07/15/2018	1
36290Q TP 0	GNMA PASS TH #614458 4.500		03/15/2018	PAID ON PRINCIPAL		3,499	3,499	3,702	3,505	0	(6)	0	(6)	0	3,499	0	0	0	26	06/15/2018	1
36290Q VT 9	GNMA PASS TH #614526 4.500		03/15/2018	PAID ON PRINCIPAL		9,462	9,462	10,010	9,484	0	(22)	0	(22)	0	9,462	0	0	0	71	06/15/2018	1
36290R QZ 9	GNMA PASS TH #615272 4.500		03/15/2018	PAID ON PRINCIPAL		28,409	28,409	28,622	28,529	0	(120)	0	(120)	0	28,409	0	0	0	148	07/15/2033	1
36290R Q2 2	GNMA PASS TH #615273 4.500		03/15/2018	PAID ON PRINCIPAL		60,627	60,627	61,082	60,940	0	(313)	0	(313)	0	60,627	0	0	0	260	07/15/2033	1
36290R TT 0	GNMA PASS TH #615362 4.500		03/15/2018	PAID ON PRINCIPAL		12,362	12,362	12,207	12,333	0	29	0	29	0	12,362	0	0	0	101	07/15/2018	1
36290R T4 5	GNMA PASS TH #615371 4.500		03/15/2018	PAID ON PRINCIPAL		22,841	22,841	22,973	22,923	0	(82)	0	(82)	0	22,841	0	0	0	170	07/15/2033	1
36290R YE 7	GNMA PASS TH #615509 4.500		03/15/2018	PAID ON PRINCIPAL		54,148	54,148	50,045	51,150	0	2,998	0	2,998	0	54,148	0	0	0	510	08/15/2033	1
36290R YM 9	GNMA PASS TH #615516 4.500		03/15/2018	PAID ON PRINCIPAL		12,605	12,605	11,935	12,123	0	481	0	481	0	12,605	0	0	0	80	09/15/2033	1
36290R ZJ 5	GNMA PASS TH #615545 4.500		03/15/2018	PAID ON PRINCIPAL		29,773	29,773	27,842	28,218	0	1,555	0	1,555	0	29,773	0	0	0	285	09/15/2033	1
36290R 4Y 6	GNMA PASS TH #615639 4.500		03/15/2018	PAID ON PRINCIPAL		22,570	22,570	21,337	21,634	0	936	0	936	0	22,570	0	0	0	242	09/15/2033	1

QE052

SCHEDULE D - PART 4

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

QE053

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36290R 5E 9	GNMA PASS TH #615645 4.500		03/15/2018	PAID ON PRINCIPAL		4,963	4,963	4,590	4,694	0	269	0	269	0	4,963	0	0	0	37	09/15/2033	1
36290S BW 0	GNMA PASS TH #615753 4.500		03/15/2018	PAID ON PRINCIPAL		28,829	28,829	28,252	28,750	0	79	0	79	0	28,829	0	0	0	215	08/15/2018	1
36290X JW 1	GNMA PASS TH #620477 4.500		03/15/2018	PAID ON PRINCIPAL		3,158	3,158	2,998	3,046	0	113	0	113	0	3,158	0	0	0	24	08/15/2033	1
36290X PJ 3	GNMA PASS TH #620625 4.500		03/15/2018	PAID ON PRINCIPAL		184,217	184,217	174,891	177,909	0	6,308	0	6,308	0	184,217	0	0	0	1,072	09/15/2033	1
36290X QX 1	GNMA PASS TH #620670 4.500		03/15/2018	PAID ON PRINCIPAL		4,641	4,641	4,394	4,460	0	181	0	181	0	4,641	0	0	0	35	09/15/2033	1
36290X 4B 3	GNMA PASS TH #621018 4.500		03/15/2018	PAID ON PRINCIPAL		41,507	41,507	41,818	41,461	0	46	0	46	0	41,507	0	0	0	323	10/15/2018	1
36291A D6 3	GNMA PASS TH #622125 4.500		03/15/2018	PAID ON PRINCIPAL		31,467	31,467	31,693	31,432	0	35	0	35	0	31,467	0	0	0	235	10/15/2018	1
36291Q BW 3	GNMA PASS TH #634653 5.000		03/15/2018	PAID ON PRINCIPAL		15,705	15,705	15,961	15,893	0	(188)	0	(188)	0	15,705	0	0	0	131	12/15/2034	1
36291R RF 1	GNMA PASS TH #635986 5.000		03/15/2018	PAID ON PRINCIPAL		75,029	75,029	76,254	75,839	0	(810)	0	(810)	0	75,029	0	0	0	625	12/15/2034	1
36291R 2G 6	GNMA PASS TH #636275 5.000		03/15/2018	PAID ON PRINCIPAL		32,449	32,449	32,059	32,182	0	267	0	267	0	32,449	0	0	0	386	03/15/2035	1
36291S VW 7	GNMA PASS TH #637029 5.000		03/15/2018	PAID ON PRINCIPAL		174,886	174,886	177,744	177,088	0	(2,201)	0	(2,201)	0	174,886	0	0	0	2,130	12/15/2034	1
36292F S2 4	GNMA PASS TH #647737 5.000		03/15/2018	PAID ON PRINCIPAL		1,761	1,761	1,741	1,742	0	19	0	19	0	1,761	0	0	0	15	08/15/2035	1
36292H S6 1	GNMA PASS TH #649541 5.000		03/15/2018	PAID ON PRINCIPAL		5,694	5,694	5,628	5,642	0	52	0	52	0	5,694	0	0	0	48	11/15/2035	1
36176E 5W 7	GNMA PASS TH #764361 3.500		03/15/2018	PAID ON PRINCIPAL		119,770	119,770	125,028	128,455	0	(8,685)	0	(8,685)	0	119,770	0	0	0	365	01/15/2042	1
36176E 6E 6	GNMA PASS TH #764369 3.500		03/15/2018	PAID ON PRINCIPAL		6,717	6,717	7,011	7,202	0	(485)	0	(485)	0	6,717	0	0	0	40	01/15/2042	1
36176Q NH 3	GNMA PASS TH #772892 3.500		03/15/2018	PAID ON PRINCIPAL		115,174	115,174	120,231	123,880	0	(8,706)	0	(8,706)	0	115,174	0	0	0	671	01/15/2042	1
36176Q NT 7	GNMA PASS TH #772902 3.500		03/15/2018	PAID ON PRINCIPAL		930	930	971	1,019	0	(89)	0	(89)	0	930	0	0	0	5	01/15/2042	1
36176Q NX 8	GNMA PASS TH #772906 3.500		03/15/2018	PAID ON PRINCIPAL		8,963	8,963	9,357	9,508	0	(545)	0	(545)	0	8,963	0	0	0	56	01/15/2042	1
36225A TG 5	GNMA PASS TH #780551 7.500		03/15/2018	PAID ON PRINCIPAL		852	852	873	877	0	(25)	0	(25)	0	852	0	0	0	11	04/15/2027	1
36225A YM 6	GNMA PASS TH #780716 7.500		03/15/2018	PAID ON PRINCIPAL		1,567	1,567	1,606	1,616	0	(49)	0	(49)	0	1,567	0	0	0	20	02/15/2028	1
36225B 2L 1	GNMA PASS TH #781679 4.000		03/15/2018	PAID ON PRINCIPAL		47,407	47,407	46,266	47,252	0	155	0	155	0	47,407	0	0	0	254	12/15/2018	1
36241K BF 4	GNMA PASS TH #781838 8.000		03/15/2018	PAID ON PRINCIPAL		27,483	27,483	29,985	29,278	0	(1,796)	0	(1,796)	0	27,483	0	0	0	385	12/15/2029	1
36241K BG 2	GNMA PASS TH #781839 8.000		03/15/2018	PAID ON PRINCIPAL		33,712	33,712	36,492	35,107	0	(1,395)	0	(1,395)	0	33,712	0	0	0	412	06/15/2025	1
36241K BL 1	GNMA PASS TH #781843 6.500		03/15/2018	PAID ON PRINCIPAL		46,813	46,813	49,375	48,441	0	(1,628)	0	(1,628)	0	46,813	0	0	0	516	11/15/2028	1
36241K BM 9	GNMA PASS TH #781844 6.500		03/15/2018	PAID ON PRINCIPAL		248,726	248,726	261,881	260,207	0	(11,481)	0	(11,481)	0	248,726	0	0	0	2,703	03/15/2032	1
36241K CT 3	GNMA PASS TH #781882 7.500		03/15/2018	PAID ON PRINCIPAL		23,817	23,817	25,514	25,026	0	(1,208)	0	(1,208)	0	23,817	0	0	0	313	03/15/2030	1
36241K CU 0	GNMA PASS TH #781883 7.500		03/15/2018	PAID ON PRINCIPAL		19,597	19,597	20,989	20,608	0	(1,011)	0	(1,011)	0	19,597	0	0	0	247	03/15/2030	1
36241K CV 8	GNMA PASS TH #781884 7.500		03/15/2018	PAID ON PRINCIPAL		34,838	34,838	37,324	36,713	0	(1,874)	0	(1,874)	0	34,838	0	0	0	425	04/15/2030	1
36241K DH 8	GNMA PASS TH #781904 5.000		03/15/2018	PAID ON PRINCIPAL		121,809	121,809	119,881	120,208	0	1,601	0	1,601	0	121,809	0	0	0	1,020	04/15/2035	1
38375B ZA 3	GNR 2012-H27 HA CMO 2.000		03/20/2018	PAID ON PRINCIPAL		275,173	275,173	282,074	276,685	0	(1,512)	0	(1,512)	0	275,173	0	0	0	458	11/20/2062	1
38375B C9 1	GNR 2012-H31 HA CMO 1.650		03/20/2018	PAID ON PRINCIPAL		953,694	953,694	964,535	955,358	0	(1,664)	0	(1,664)	0	953,694	0	0	0	2,682	10/20/2062	1
38375B G2 2	GNR 2013-H03 HA 1.750		03/20/2018	PAID ON PRINCIPAL		166,047	166,047	165,995	165,924	0	123	0	123	0	166,047	0	0	0	421	12/20/2062	1
38375B R5 3	GNR 2013-H07 LA 1.650		03/20/2018	PAID ON PRINCIPAL		472,621	472,621	468,928	471,266	0	1,355	0	1,355	0	472,621	0	0	0	1,172	03/20/2063	1
38375U JP 6	GNR 2014-H12 KA 2.750		03/20/2018	PAID ON PRINCIPAL		233,348	233,348	234,423	234,049	0	(702)	0	(702)	0	233,348	0	0	0	796	05/20/2064	1
38376R GY 6	GNR 2015-H22 GA 2.000		03/20/2018	PAID ON PRINCIPAL		487,250	487,250	469,853	469,760	0	17,490	0	17,490	0	487,250	0	0	0	950	09/20/2065	1
38376R ML 7	GNR 2015-H32 KA 2.700		03/20/2018	PAID ON PRINCIPAL		181,572	181,572	180,402	180,819	0	753	0	753	0	181,572	0	0	0	597	12/20/2065	1
36225C PC 4	G2 (ARM) #80418 2.625		03/20/2018	PAID ON PRINCIPAL		804	804	805	797	0	7	0	7	0	804	0	0	0	4	06/20/2030	1
36202K GZ 3	G2 (ARM) #8988 3.125		03/20/2018	PAID ON PRINCIPAL		4,808	4,808	4,818	4,792	0	16	0	16	0	4,808	0	0	0	27	10/20/2026	1
36230S DW 1	G2 757317 4.317		03/20/2018	PAID ON PRINCIPAL		549,989	549,989	565,887	549,599	0	389	0	389	0	549,989	0	0	0	2,888	02/20/2061	1
38378N EW 9	GNR 2013-162 A (PROJEC 2.750		03/16/2018	PAID ON PRINCIPAL		10,856	10,856	10,724	10,758	0	98	0	98	0	10,856	0	0	0	50	09/16/2046	1
38378X P6 2	GNR 2014-166 PL (PROJE 2.500		03/16/2018	PAID ON PRINCIPAL		115,081	115,081	115,117	115,088	0	(7)	0	(7)	0	115,081	0	0	0	480	05/16/2055	1
38378Y S8 3	GNR 2014-34 PA (PROJEC 2.471		03/16/2018	PAID ON PRINCIPAL		339,145	339,145	340,509	340,190	0	(1,045)	0	(1,045)	0	339,145	0	0	0	1,634	09/16/2053	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	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
38379K H5 0	GNR 2015-130 AH (PROJE 2.900.....		03/16/2018	PAID ON PRINCIPAL.....		289,229	289,229	296,098	293,994	0	(4,765)	0	(4,765)	0	289,229	0	0	0	983	08/16/2047	1
38379K PV 4	GNR 2015-70 AB (PROJEC 2.300.....		03/16/2018	PAID ON PRINCIPAL.....		278,530	278,530	275,919	276,480	0	2,051	0	2,051	0	278,530	0	0	0	1,480	11/16/2048	1
38379K RM 2	GNR 2015-86 AC (PROJEC 2.650.....		03/16/2018	PAID ON PRINCIPAL.....		222,509	222,509	223,883	223,616	0	(1,107)	0	(1,107)	0	222,509	0	0	0	984	03/16/2050	1
38379R 5R 0	GNR 2017-145A (PROJECT 2.700.....		03/16/2018	PAID ON PRINCIPAL.....		61,039	61,039	61,020	61,017	0	21	0	21	0	61,039	0	0	0	275	10/16/2051	1
38379R ZM 8	GNR 2017-90 AB (PROJEC 2.600.....		03/16/2018	PAID ON PRINCIPAL.....		45,766	45,766	45,437	45,448	0	319	0	319	0	45,766	0	0	0	199	07/16/2057	1
83162C TV 5	SBAP 2011-20B 1 4.220.....		02/01/2018	PAID ON PRINCIPAL.....		386,198	386,198	386,198	385,823	0	375	0	375	0	386,198	0	0	0	8,528	02/01/2031	1
83162C UR 2	SBAP 2012-20C 1 2.510.....		03/01/2018	PAID ON PRINCIPAL.....		936,964	936,964	937,280	937,271	0	(307)	0	(307)	0	936,964	0	0	0	12,460	03/01/2032	1
83162C WK 5	SBAP 2014-20G 1 2.870.....		01/01/2018	PAID ON PRINCIPAL.....		481,890	481,890	486,617	485,978	0	(4,089)	0	(4,089)	0	481,890	0	0	0	7,509	07/01/2034	1
83162C XE 8	SBAP 2015-20H 1 2.820.....		02/01/2018	PAID ON PRINCIPAL.....		607,181	607,181	607,583	607,976	0	(795)	0	(795)	0	607,181	0	0	0	8,881	08/01/2035	1
83162C XG 3	SBAP 2015-20I 1 2.820.....		03/01/2018	PAID ON PRINCIPAL.....		856,881	856,881	856,881	857,593	0	(712)	0	(712)	0	856,881	0	0	0	12,351	09/01/2035	1
83162C XN 8	SBAP 2016-20A 1 2.780.....		01/01/2018	PAID ON PRINCIPAL.....		384,801	384,801	384,801	385,009	0	(209)	0	(209)	0	384,801	0	0	0	5,510	01/01/2036	1
83162C YH 0	SBAP 2017-20B 1 2.820.....		02/01/2018	PAID ON PRINCIPAL.....		425,752	425,752	427,638	427,723	0	(1,971)	0	(1,971)	0	425,752	0	0	0	6,028	02/01/2037	1
83162C YU 1	SBAP 2017-20H 1 2.750.....		02/01/2018	PAID ON PRINCIPAL.....		346,699	346,699	346,699	346,786	0	(87)	0	(87)	0	346,699	0	0	0	4,406	08/01/2037	1
831641 FB 6	SBIC 2014-10B 1 3.015.....		03/12/2018	PAID ON PRINCIPAL.....		850,743	850,743	850,743	850,557	0	185	0	185	0	850,743	0	0	0	12,720	09/10/2024	1
831641 FE 0	SBIC 2015-10B 1 2.829.....		03/12/2018	PAID ON PRINCIPAL.....		1,872,219	1,872,219	1,872,219	1,871,988	0	231	0	231	0	1,872,219	0	0	0	26,265	09/10/2025	1
0599999	Total - Bonds - U.S. Government.....					28,854,235	28,854,235	29,030,757	28,890,357	0	(36,122)	0	(36,122)	0	28,854,235	0	0	0	444,561	XXX	XXX
Bonds - All Other Government																					
563469 FP 5	MANITOBA (PROVINCE OF) 4.250.....		03/05/2018	MATURED.....		3,000,000	3,000,000	2,987,430	2,999,421	0	579	0	579	0	3,000,000	0	0	0	63,750	03/05/2018	1FE
683234 ZQ 4	ONTARIO (PROVINCE OF) 4.200.....		03/08/2018	MATURED.....		9,000,000	9,000,000	8,874,740	8,996,121	0	3,879	0	3,879	0	9,000,000	0	0	0	189,000	03/08/2018	1FE
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
50048M AV 2	KOMMUNALBANKEN (144A) 1.000.....	D	03/15/2018	MATURED.....		2,000,000	2,000,000	1,984,520	1,998,557	0	1,443	0	1,443	0	2,000,000	0	0	0	10,000	03/15/2018	1FE
G9T44M HH 8	UK GILT TREASURY 1.750.....	B	01/23/2018	BARCLAYS GLOBAL.....		142,344	139,870	129,493	138,347	0	(137)	0	(137)	(10,666)	127,544	15,410	(610)	14,801	1,241	07/22/2019	1FE
62935Z MX 7	CANADA NHA PASS THRU P 1.750.....		03/15/2018	PAID ON PRINCIPAL.....		301,529	301,529	296,671	300,597	0	932	0	932	0	301,529	0	0	0	986	10/01/2018	1FE
62935Z 4Z 2	CANADA NHA PASS THRU P 1.800.....		03/15/2018	PAID ON PRINCIPAL.....		26,866	26,866	26,969	26,854	0	12	0	12	0	26,866	0	0	0	79	12/01/2018	1FE
1099999	Total - Bonds - All Other Government.....					15,456,449	15,468,265	15,288,403	15,454,025	0	6,817	0	6,817	(10,666)	15,450,176	15,410	(9,137)	6,273	270,994	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
194740 KE 5	COLLIN CO GENERAL OBLI 5.000.....		02/15/2018	REDEEMED.....		230,000	230,000	244,198	230,000	0	0	0	0	0	230,000	0	0	0	5,750	02/15/2026	1FE
194740 KF 2	COLLIN CO GENERAL OBLI 5.000.....		02/15/2018	REDEEMED.....		950,000	950,000	1,007,846	950,000	0	0	0	0	0	950,000	0	0	0	23,750	02/15/2027	1FE
260741 KW 2	DOWNERS GROVE GENERAL 5.250.....		01/01/2018	REDEEMED.....		1,000,000	1,000,000	1,123,150	1,000,000	0	0	0	0	0	1,000,000	0	0	0	26,250	01/01/2028	1FE
425507 FZ 8	HENNEPIN CO GENERAL OB 5.000.....		02/23/2018	RBC CAPITAL MARKETS.....		6,032,628	5,180,000	6,220,196	6,186,368	0	(15,771)	0	(15,771)	0	6,170,597	(137,969)	(137,969)	(137,969)	128,061	12/01/2035	1FE
584002 LM 9	MECKLENBURG CO GENERAL 4.500.....		02/01/2018	REDEEMED.....		11,000,000	11,000,000	11,427,020	11,031,548	0	(31,548)	0	(31,548)	0	11,000,000	0	0	0	247,500	02/01/2025	1FE
866854 JG 8	SUN PRAIRIE AREA SCH D 5.000.....		03/01/2018	REDEEMED.....		430,000	430,000	444,160	430,252	0	(252)	0	(252)	0	430,000	0	0	0	10,750	03/01/2028	1FE
902273 SE 2	TYLER ISD GENERAL OBLI 5.000.....		02/15/2018	REDEEMED.....		1,500,000	1,500,000	1,597,320	1,501,445	0	(1,445)	0	(1,445)	0	1,500,000	0	0	0	37,500	02/15/2021	1FE
902273 SF 9	TYLER ISD GENERAL OBLI 5.000.....		02/15/2018	REDEEMED.....		1,450,000	1,450,000	1,524,023	1,451,073	0	(1,073)	0	(1,073)	0	1,450,000	0	0	0	36,250	02/15/2022	1FE
902273 SG 7	TYLER ISD GENERAL OBLI 5.000.....		02/15/2018	REDEEMED.....		4,550,000	4,550,000	4,727,177	4,552,464	0	(2,464)	0	(2,464)	0	4,550,000	0	0	0	113,750	02/15/2023	1FE
902273 SJ 1	TYLER ISD GENERAL OBLI 5.000.....		02/15/2018	REDEEMED.....		3,720,000	3,720,000	3,831,451	3,721,462	0	(1,462)	0	(1,462)	0	3,720,000	0	0	0	93,000	02/15/2024	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					30,862,628	30,010,000	32,146,540	31,054,611	0	(54,015)	0	(54,015)	0	31,000,597	0	(137,969)	(137,969)	722,561	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
13048T GT 4	CALIFORNIA MUNI FIN AU .830.....		01/19/2018	BAS-MERRILL LYNCH.....		13,300,000	13,300,000	13,300,000	13,300,000	0	0	0	0	0	13,300,000	0	0	0	19,648	11/01/2035	1FE
67109P AA 1	COOK & DUPAGE COS (OAK 8.000.....		02/01/2018	REDEEMED.....		45,000	45,000	0	0	0	45,000	0	45,000	0	45,000	0	0	0	1,805	02/01/2023	5*Gl
402207 AD 6	GULF COAST INDL DEV AU .900.....		02/14/2018	J P MORGAN CHASE SECURITI.....		74,465,000	74,465,000	74,465,000	74,465,000	0	0	0	0	0	74,465,000	0	0	0	162,905	11/01/2041	1FE

QE05.4

SCHEDULE D - PART 4

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

QE055

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
402230 ER 3	GULF COAST WASTE DISP .760		02/06/2018	BAS-MERRILL LYNCH		24,250,000	24,250,000	24,250,000	24,250,000	0	0	0	0	0	24,250,000	0	0	0	51,490	10/01/2024	1FE
495289 SQ 4	KING CO SEWER REV S200 5.500		01/01/2018	REDEEMED		2,390,000	2,390,000	2,655,194	2,390,000	0	0	0	0	0	2,390,000	0	0	0	65,725	01/01/2023	1FE
495289 SR 2	KING CO SEWER REV S200 5.500		01/01/2018	REDEEMED		2,515,000	2,515,000	2,765,092	2,515,000	0	0	0	0	0	2,515,000	0	0	0	69,163	01/01/2024	1FE
495289 SS 0	KING CO SEWER REV S200 5.500		01/01/2018	REDEEMED		2,645,000	2,645,000	2,881,410	2,645,000	0	0	0	0	0	2,645,000	0	0	0	72,738	01/01/2025	1FE
495289 ST 8	KING CO SEWER REV S200 5.500		01/01/2018	REDEEMED		2,785,000	2,785,000	3,010,446	2,785,000	0	0	0	0	0	2,785,000	0	0	0	76,588	01/01/2026	1FE
495289 SU 5	KING CO SEWER REV S200 5.500		01/01/2018	REDEEMED		2,930,000	2,930,000	3,142,747	2,930,000	0	0	0	0	0	2,930,000	0	0	0	80,575	01/01/2027	1FE
644614 RZ 4	NEW HAMPSHIRE H&E (DAR .730		02/05/2018	BAS-MERRILL LYNCH		35,905,000	35,905,000	35,905,000	35,905,000	0	0	0	0	0	35,905,000	0	0	0	74,200	06/01/2041	1FE
751100 FW 3	RALEIGH COMB ENTERPRIS 1.110		03/01/2018	REDEEMED		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	878	03/01/2035	1FE
771902 GC 1	ROCHESTER HLTH CARE FA 4.250		03/06/2018	FTN FINANCIAL		126,484	120,000	123,852	121,862	0	(74)	0	(74)	0	121,788	0	4,696	4,696	1,601	11/15/2041	1FE
79061A BK 2	ST JOSEPH CO (UNIV OF 5.000		03/01/2018	REDEEMED		12,300,000	12,300,000	12,733,939	12,309,219	0	(9,219)	0	(9,219)	0	12,300,000	0	0	0	307,500	03/01/2036	1FE
914455 HD 5	UNIVERSITY OF MICHIGAN .680		02/06/2018	BAS-MERRILL LYNCH		27,985,000	27,985,000	27,985,000	27,985,000	0	0	0	0	0	27,985,000	0	0	0	56,637	04/01/2038	1FE
914455 LR 9	UNIVERSITY OF MICHIGAN .630		02/07/2018	CITIGROUP GLOBAL MARKETS		19,125,000	19,125,000	19,125,000	19,125,000	0	0	0	0	0	19,125,000	0	0	0	38,135	04/01/2042	1FE
31349G SZ 8	FH (ARM) #755364 3.669		03/15/2018	PAID ON PRINCIPAL		3,346	3,346	3,373	3,336	0	9	0	9	0	3,346	0	0	0	16	01/15/2029	1
31349S KR 3	FH (3/1 ARM) #781204 3.842		03/15/2018	PAID ON PRINCIPAL		3,289	3,289	3,285	3,278	0	10	0	10	0	3,289	0	0	0	16	02/15/2034	1
31295N AQ 1	FH (5/1 ARM) #789015 3.730		03/15/2018	PAID ON PRINCIPAL		.664	.664	.667	.662	0	2	0	2	0	.664	0	0	0	3	02/15/2032	1
31335G NC 5	FHLMC GOLD PASSTHRU 6.500		03/15/2018	PAID ON PRINCIPAL		3,405	3,405	3,180	3,279	0	126	0	126	0	3,405	0	0	0	34	04/15/2026	1
31294M GB 1	FHLMC GOLD PASSTHRU 3.500		03/15/2018	PAID ON PRINCIPAL		106,114	106,114	106,628	106,612	0	(498)	0	(498)	0	106,114	0	0	0	643	05/15/2026	1
3128MM QB 2	FHLMC GOLD PASSTHRU 2.500		03/15/2018	PAID ON PRINCIPAL		108,815	108,815	113,474	112,028	0	(3,212)	0	(3,212)	0	108,815	0	0	0	476	11/15/2027	1
3128CU GZ 3	FHLMC GOLD PASSTHRU 6.500		03/15/2018	PAID ON PRINCIPAL		14,825	14,825	15,400	15,210	0	(386)	0	(386)	0	14,825	0	0	0	160	04/15/2022	1
3132GR LV 1	FHLMC GOLD PASSTHRU 3.500		03/15/2018	PAID ON PRINCIPAL		47,186	47,186	48,373	48,471	0	(1,286)	0	(1,286)	0	47,186	0	0	0	276	02/15/2042	1
3132GS LQ 0	FHLMC GOLD PASSTHRU 3.500		03/15/2018	PAID ON PRINCIPAL		383,991	383,991	393,770	392,482	0	(8,492)	0	(8,492)	0	383,991	0	0	0	2,009	03/15/2042	1
3128MJ TB 6	FHLMC GOLD PASSTHRU 3.500		03/15/2018	PAID ON PRINCIPAL		84,015	84,015	82,899	82,981	0	1,035	0	1,035	0	84,015	0	0	0	481	09/15/2043	1
3133T5 LL 5	FHR 1727 I CMO 6.500		03/15/2018	PAID ON PRINCIPAL		80,466	80,466	80,278	80,262	0	204	0	204	0	80,466	0	0	0	930	05/15/2024	1
3133TB JR 2	FHR 1998 PE CMO 7.500		03/17/2018	PAID ON PRINCIPAL		4,825	4,825	5,006	4,810	0	15	0	15	0	4,825	0	0	0	52	10/17/2027	1
3137BA HX 3	FHR 4345 AB 3.000		03/15/2018	PAID ON PRINCIPAL		271,451	271,451	276,583	275,245	0	(3,794)	0	(3,794)	0	271,451	0	0	0	1,272	02/15/2040	1
3137BD GH 3	FHR 4388 TP 3.000		03/15/2018	PAID ON PRINCIPAL		999,611	999,611	1,025,382	1,030,632	0	(31,021)	0	(31,021)	0	999,611	0	0	0	5,183	09/15/2044	1
3137BS NF 6	FHR 4624 G CMO 2.500		03/15/2018	PAID ON PRINCIPAL		946,371	946,371	952,618	952,402	0	(6,031)	0	(6,031)	0	946,371	0	0	0	3,934	05/15/2034	1
3137FA 3G 1	FHR 4710 CA 3.000		03/15/2018	PAID ON PRINCIPAL		1,046,483	1,046,483	1,071,827	1,071,563	0	(25,081)	0	(25,081)	0	1,046,483	0	0	0	4,807	12/15/2043	1
3137FC H9 8	FHR 4736 AB 2.500		03/15/2018	PAID ON PRINCIPAL		1,053,070	1,053,070	1,053,276	1,053,280	0	(210)	0	(210)	0	1,053,070	0	0	0	3,908	12/15/2047	1
3137CF HH 0	FHR 4736 CT 3.000		03/15/2018	PAID ON PRINCIPAL		669,855	669,855	679,589	679,568	0	(9,713)	0	(9,713)	0	669,855	0	0	0	3,175	12/15/2047	1
31385S B4 9	FN (ARM) #550959 3.935		03/25/2018	PAID ON PRINCIPAL		12,935	12,935	13,140	12,933	0	3	0	3	0	12,935	0	0	0	81	08/25/2029	1
31379X VF 9	FN (10/1 ARM) #432714 3.300		03/25/2018	PAID ON PRINCIPAL		4,156	4,156	4,220	4,130	0	26	0	26	0	4,156	0	0	0	23	12/25/2027	1
31405T ZC 9	FN (10/1 ARM) #799139 2.913		03/25/2018	PAID ON PRINCIPAL		1,892	1,892	1,901	1,889	0	3	0	3	0	1,892	0	0	0	9	04/25/2035	1
31402D GG 9	FN (3/1 ARM) #725699 3.485		03/25/2018	PAID ON PRINCIPAL		78,735	78,735	79,079	78,434	0	301	0	301	0	78,735	0	0	0	678	08/25/2034	1
31404M BN 7	FN (3/1 ARM) #772345 3.611		03/25/2018	PAID ON PRINCIPAL		27,080	27,080	27,097	27,028	0	52	0	52	0	27,080	0	0	0	125	03/25/2034	1
31405N 4F 9	FN (3/1 ARM) #794722 3.421		03/25/2018	PAID ON PRINCIPAL		3,788	3,788	3,757	3,778	0	10	0	10	0	3,788	0	0	0	22	10/25/2034	1
31385H 6B 3	FN (5/1 ARM) #545466 3.666		03/25/2018	PAID ON PRINCIPAL		370	370	372	369	0	0	0	0	0	370	0	0	0	2	01/25/2032	1
31389D W4 5	FN (5/1 ARM) #622667 3.324		03/25/2018	PAID ON PRINCIPAL		2,886	2,886	2,900	2,882	0	4	0	4	0	2,886	0	0	0	16	12/25/2031	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		03/25/2018	PAID ON PRINCIPAL		11,487	11,487	11,860	11,443	0	44	0	44	0	11,487	0	0	0	159	12/25/2041	1
31359V YH 0	FNGT 99-T2 A1 CMO 7.500		03/19/2018	PAID ON PRINCIPAL		6,014	6,014	6,260	6,163	0	(149)	0	(149)	0	6,014	0	0	0	80	01/19/2039	1
31417G F2 7	FNMA PASS TH #AB9184 3.000		03/25/2018	PAID ON PRINCIPAL		388,760	388,760	394,682	394,626	0	(5,866)	0	(5,866)	0	388,760	0	0	0	2,045	04/25/2043	1
3138EP KU 7	FNMA PASS TH #AL6606 3.000		03/25/2018	PAID ON PRINCIPAL		159,179	159,179	159,602	159,598	0	(420)	0	(420)	0	159,179	0	0	0	764	08/25/2043	1

SCHEDULE D - PART 4

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

QE056

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138WG X7 4	FNMA PASS TH #AS7001 3.000		03/25/2018	PAID ON PRINCIPAL		96,642	96,642	96,982	96,977	0	(334)	0	(334)	0	96,642	0	0	0	519	04/25/2041	1
3140FQ T3 1	FNMA PASS TH #BE5069 3.000		03/25/2018	PAID ON PRINCIPAL		137,804	137,804	137,976	137,968	0	(164)	0	(164)	0	137,804	0	0	0	620	11/25/2046	1
3140J6 DF 1	FNMA PASS TH #FN BM190 3.000		03/25/2018	PAID ON PRINCIPAL		505,360	505,360	507,256	507,237	0	(1,876)	0	(1,876)	0	505,360	0	0	0	2,414	06/25/2045	1
31418A VF 2	FNMA PASS TH #FN MA151 2.500		03/25/2018	PAID ON PRINCIPAL		37,833	37,833	37,644	37,676	0	157	0	157	0	37,833	0	0	0	119	07/25/2028	1
31371F E9 9	FNMA PASS TH #250460 7.000		03/25/2018	PAID ON PRINCIPAL		2,326	2,326	2,232	2,260	0	67	0	67	0	2,326	0	0	0	25	02/25/2026	1
31371M DT 1	FNMA PASS TH #255814 5.500		03/25/2018	PAID ON PRINCIPAL		4,080	4,080	4,079	4,077	0	3	0	3	0	4,080	0	0	0	32	08/25/2035	1
31373D EF 8	FNMA PASS TH #290034 7.500		03/25/2018	PAID ON PRINCIPAL		2,202	2,202	2,166	2,179	0	23	0	23	0	2,202	0	0	0	28	08/25/2024	1
31382M ZX 5	FNMA PASS TH #486858 7.000		03/25/2018	PAID ON PRINCIPAL		24,571	24,571	24,863	24,806	0	(235)	0	(235)	0	24,571	0	0	0	154	03/25/2029	1
31391T UL 0	FNMA PASS TH #676587 5.500		03/25/2018	PAID ON PRINCIPAL		6,130	6,130	6,155	6,153	0	(23)	0	(23)	0	6,130	0	0	0	73	12/25/2032	1
31402R F9 5	FNMA PASS TH #735592 5.000		03/25/2018	PAID ON PRINCIPAL		169,642	169,642	162,141	163,395	0	6,247	0	6,247	0	169,642	0	0	0	1,343	05/25/2034	1
31403D SP 5	FNMA PASS TH #745826 6.000		03/25/2018	PAID ON PRINCIPAL		2,809	2,809	2,799	2,799	0	11	0	11	0	2,809	0	0	0	38	07/25/2036	1
31405N TV 7	FNMA PASS TH #794464 6.000		03/25/2018	PAID ON PRINCIPAL		2,745	2,745	2,816	2,850	0	(105)	0	(105)	0	2,745	0	0	0	28	09/25/2034	1
31406Y TU 4	FNMA PASS TH #824163 5.500		03/25/2018	PAID ON PRINCIPAL		3,579	3,579	3,616	3,607	0	(28)	0	(28)	0	3,579	0	0	0	33	04/25/2035	1
31407B XH 7	FNMA PASS TH #826080 5.000		03/25/2018	PAID ON PRINCIPAL		65,912	65,912	68,632	69,484	0	(3,572)	0	(3,572)	0	65,912	0	0	0	548	07/25/2035	1
31408G ZW 0	FNMA PASS TH #851357 6.000		03/25/2018	PAID ON PRINCIPAL		486	486	492	492	0	(6)	0	(6)	0	486	0	0	0	5	02/25/2036	1
31408J D4 0	FNMA PASS TH #852523 5.500		03/25/2018	PAID ON PRINCIPAL		679	679	675	675	0	4	0	4	0	679	0	0	0	6	02/25/2036	1
31409T QM 3	FNMA PASS TH #878060 5.500		03/25/2018	PAID ON PRINCIPAL		773	773	760	761	0	12	0	12	0	773	0	0	0	7	03/25/2036	1
31410U JG 5	FNMA PASS TH #898199 6.000		03/25/2018	PAID ON PRINCIPAL		4,364	4,364	4,386	4,388	0	(25)	0	(25)	0	4,364	0	0	0	31	11/25/2036	1
31411A 3R 6	FNMA PASS TH #902389 5.500		03/25/2018	PAID ON PRINCIPAL		2,731	2,731	2,696	2,694	0	37	0	37	0	2,731	0	0	0	15	11/25/2036	1
31411Y VZ 3	FNMA PASS TH #918732 5.500		03/25/2018	PAID ON PRINCIPAL		1,483	1,483	1,451	1,446	0	37	0	37	0	1,483	0	0	0	15	06/25/2037	1
31392I DF 2	FNR 2001-55 PC CMO 6.500		03/25/2018	PAID ON PRINCIPAL		13,077	13,077	13,199	13,202	0	(126)	0	(126)	0	13,077	0	0	0	87	10/25/2031	1
3136A8 SU 5	FNR 2012-102 BC 1.750		03/25/2018	PAID ON PRINCIPAL		535,863	535,863	524,979	525,076	0	10,788	0	10,788	0	535,863	0	0	0	1,410	09/25/2027	1
3136AG XN 7	FNR 2013-102 DG CMO 3.000		03/25/2018	PAID ON PRINCIPAL		257,730	257,730	257,327	257,296	0	434	0	434	0	257,730	0	0	0	1,264	05/25/2032	1
3136AG QV 7	FNR 2013-109 BA CMO 3.000		03/25/2018	PAID ON PRINCIPAL		357,774	357,774	355,063	355,602	0	2,172	0	2,172	0	357,774	0	0	0	1,728	10/25/2032	1
3136AD RZ 7	FNR 2013-41 DA CMO 1.750		03/25/2018	PAID ON PRINCIPAL		241,729	241,729	232,060	232,871	0	8,858	0	8,858	0	241,729	0	0	0	598	02/25/2043	1
3136AR C2 2	FNR 2016-19 CD 2.500		03/25/2018	PAID ON PRINCIPAL		874,492	874,492	875,175	875,151	0	(660)	0	(660)	0	874,492	0	0	0	3,708	04/25/2046	1
31392C MJ 0	FNW 2002-W1 1A4 CMO 6.000		03/25/2018	PAID ON PRINCIPAL		44,153	44,153	42,562	41,688	0	2,466	0	2,466	0	44,153	0	0	0	390	02/25/2042	1
3133TL 4S 4	FSPC T-17 A5 7.160		03/25/2018	PAID ON PRINCIPAL		27,991	27,991	27,987	27,859	0	133	0	133	0	27,991	0	0	0	349	07/25/2029	1FE
31392M GY 2	FSPC T-42 A4 CMO 6.500		03/25/2018	PAID ON PRINCIPAL		25,855	25,855	25,819	25,746	0	109	0	109	0	25,855	0	0	0	278	02/25/2042	1
31393N TB 5	FSPC T-55 1A1 CMO 6.500		03/25/2018	PAID ON PRINCIPAL		17,597	17,597	18,625	18,052	0	(455)	0	(455)	0	17,597	0	0	0	196	03/25/2043	1
3137G1 BC 0	FWLS 2016-SC02 1A 3.000		03/25/2018	PAID ON PRINCIPAL		153,749	153,749	152,944	152,960	0	789	0	789	0	153,749	0	0	0	691	10/25/2046	1
3137G1 BD 8	FWLS 2016-SC02 2A 3.500		03/25/2018	PAID ON PRINCIPAL		150,801	150,801	153,499	153,705	0	(2,903)	0	(2,903)	0	150,801	0	0	0	885	10/25/2046	1
3137G1 BS 5	FWLS 2017-SC02 1A 3.000		03/25/2018	PAID ON PRINCIPAL		104,938	104,938	103,823	103,839	0	1,099	0	1,099	0	104,938	0	0	0	567	05/25/2047	1
3137G1 BT 3	FWLS 2017-SC02 1A1 3.000		03/25/2018	PAID ON PRINCIPAL		83,951	83,951	84,534	84,507	0	(556)	0	(556)	0	83,951	0	0	0	454	05/25/2047	1
3137G1 BV 8	FWLS 2017-SC02 2A 3.500		03/25/2018	PAID ON PRINCIPAL		148,484	148,484	150,706	150,775	0	(2,291)	0	(2,291)	0	148,484	0	0	0	702	05/25/2047	1
3137G1 BW 6	FWLS 2017-SC02 2A1 3.500		03/25/2018	PAID ON PRINCIPAL		62,612	62,612	63,955	63,935	0	(1,323)	0	(1,323)	0	62,612	0	0	0	296	05/25/2047	1
35563P BX 6	SCRT 2017-3 HT 2.250		03/25/2018	PAID ON PRINCIPAL		77,146	77,146	76,899	77,083	0	63	0	63	0	77,146	0	0	0	298	07/25/2056	1
35563P BX 6	SCRT 2017-3 HT 2.250		03/25/2018	RECOVERY OF PAR WRITE-OFF		0	(946)	(943)	(946)	0	(1)	0	(1)	0	(947)	0	947	947	0	07/25/2056	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					231,941,642	231,934,212	233,591,185	231,975,782	0	(39,783)	0	(39,783)	0	231,935,999	0	5,643	5,643	1,130,920	XXX	XXX
Bonds - Industrial and Miscellaneous																					
048312 AG 7	ACETF 2003-1 A3 5.050		01/20/2018	REDEEMED		309,389	309,389	309,378	309,386	0	3	0	3	0	309,389	0	0	0	3,906	10/20/2020	1FE
00434N AB 1	ACMP/ACMP FIN 4.875		03/28/2018	MAKE WHOLE CALL		2,091,405	2,000,000	2,092,500	2,054,533	0	(2,803)	0	(2,803)	0	2,051,730	0	(51,730)	(51,730)	143,676	03/15/2024	2FE

SCHEDULE D - PART 4

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

QE057

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
018490 AP 7	ALLERGAN INC 1.350.....		03/15/2018.	MATURED.....		900,000	900,000	886,320	899,318	0	682	0	682	0	900,000	0	0	0	6,075	03/15/2018.	2FE.....
025816 AY 5	AMERICAN EXPRESS 7.000.....		03/19/2018.	MATURED.....		1,000,000	1,000,000	1,188,250	1,006,719	0	(6,719)	0	(6,719)	0	1,000,000	0	0	0	35,000	03/19/2018.	1FE.....
030955 AM 0	AMERITECH CAPITAL FUND 6.450.....		01/15/2018.	MATURED.....		1,000,000	1,000,000	1,155,050	1,001,096	0	(1,096)	0	(1,096)	0	1,000,000	0	0	0	32,250	01/15/2018.	2FE.....
03524B AA 4	ANHEUSER-BUSCH INBEV F 2.375.....	B	01/25/2018.	MATURED.....		1,000,000	1,000,000	996,890	999,936	0	64	0	64	0	1,000,000	0	0	0	11,875	01/25/2018.	2FE.....
03523T BE 7	ANHEUSER-BUSCH INBEV W 7.750.....	C	03/19/2018.	MAKE WHOLE CALL.....		3,118,080	3,000,000	3,002,520	3,000,214	0	(421)	0	(421)	0	2,999,793	0	207	207	275,663	01/15/2019.	2FE.....
038522 AQ 1	ARAMARK SERVICES INC (5.000.....		02/13/2018.	RBC CAPITAL MARKETS.....		498,125	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(1,875)	(1,875)	1,875	02/01/2028.	1.....
013817 AP 6	ARCONIC INC 5.720.....		03/07/2018.	MAKE WHOLE CALL.....		849,617	822,000	822,000	822,000	0	0	0	0	0	822,000	0	0	0	52,954	02/23/2019.	3FE.....
00206R AJ 1	AT&T INC 5.500.....		02/01/2018.	MATURED.....		1,000,000	1,000,000	1,182,430	1,002,763	0	(2,763)	0	(2,763)	0	1,000,000	0	0	0	27,500	02/01/2018.	2FE.....
057224 AY 3	BAKER HUGHES INC 7.500.....		01/10/2018.	MAKE WHOLE CALL.....		1,043,680	1,000,000	1,192,140	1,022,067	0	(632)	0	(632)	0	1,021,435	0	(21,435)	(21,435)	55,138	11/15/2018.	1FE.....
058498 AT 3	BALL CORP 5.250.....		03/09/2018.	VARIOUS.....		3,123,750	3,000,000	3,161,688	3,140,561	0	(3,305)	0	(3,305)	0	3,137,256	0	(13,506)	(13,506)	109,667	07/01/2025.	3FE.....
075887 CB 3	BECTON DICKINSON (144A) 3.000.....		03/06/2018.	TENDERED.....		1,010,000	1,000,000	990,270	990,270	22	158	0	180	0	990,450	0	19,550	19,550	5,583	05/15/2026.	3FE.....
12189T AH 7	BNSF 1998-A TRUST 6.600.....		01/02/2018.	MATURED.....		271,762	271,762	271,762	271,762	0	0	0	0	0	271,762	0	0	0	8,968	01/02/2018.	1FE.....
12189T AH 7	BNSF 1998-A TRUST 6.600.....		01/02/2018.	PAID ON PRINCIPAL.....		4,283	4,283	4,283	4,283	0	0	0	0	0	4,283	0	0	0	141	07/02/2018.	1FE.....
12189P AM 4	BNSF 2002-2 TRUST 5.140.....		01/15/2018.	REDEEMED.....		384,923	384,923	388,760	385,481	0	(557)	0	(557)	0	384,923	0	0	0	9,893	01/15/2021.	1FE.....
12200B AA 6	BNSF 2004-1 TRUST 4.575.....		01/15/2018.	REDEEMED.....		346,468	346,468	346,927	346,590	0	(122)	0	(122)	0	346,468	0	0	0	8,871	01/15/2021.	1FE.....
05577@ AG 5	BNSF 2009-A SER A 6.550.....		02/26/2018.	REDEEMED.....		46,454	46,454	46,454	46,452	0	2	0	2	0	46,454	0	0	0	1,521	02/26/2021.	1.....
05577@ AH 3	BNSF 2009-A SER B 6.550.....		02/26/2018.	REDEEMED.....		44,709	44,709	44,709	44,707	0	2	0	2	0	44,709	0	0	0	1,464	02/26/2021.	1.....
05577@ AJ 9	BNSF 2009-A SER C 6.550.....		02/26/2018.	REDEEMED.....		13,694	13,694	13,694	13,693	0	1	0	1	0	13,694	0	0	0	448	02/26/2021.	1.....
05577@ AK 6	BNSF 2009-A SER D 6.550.....		02/26/2018.	REDEEMED.....		13,964	13,964	13,964	13,963	0	1	0	1	0	13,964	0	0	0	457	02/26/2021.	1.....
05577@ AM 2	BNSF 2009-A SER E 6.550.....		02/26/2018.	REDEEMED.....		6,209	6,209	6,209	6,209	0	0	0	0	0	6,209	0	0	0	203	02/26/2021.	1.....
101137 AM 9	BOSTON SCIENTIFIC 2.650.....		03/13/2018.	MAKE WHOLE CALL.....		1,002,920	1,000,000	999,540	999,912	0	32	0	32	0	999,943	0	57	57	14,845	10/01/2018.	2FE.....
111621 AM 0	BROCADE COMMUNICATIONS 4.625.....		01/16/2018.	REDEEMED.....		8,737,530	8,540,000	8,280,800	8,368,087	0	1,413	0	1,413	0	8,369,501	0	368,030	368,030	198,585	01/15/2023.	3FE.....
128195 AN 4	CALATLANTIC GROUP INC 5.250.....		02/12/2018.	EXCHANGED.....		6,290,944	6,145,000	6,171,413	6,172,636	0	(672)	0	(672)	0	6,171,964	0	118,980	118,980	76,941	06/01/2026.	3FE.....
128195 AP 9	CALATLANTIC GROUP INC 5.000.....		02/12/2018.	EXCHANGED.....		2,002,500	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	2,500	2,500	20,056	06/15/2027.	3FE.....
172967 JH 5	CITIGROUP INC 1.800.....		02/05/2018.	MATURED.....		1,000,000	1,000,000	999,240	999,963	0	37	0	37	0	1,000,000	0	0	0	9,000	02/05/2018.	2FE.....
191216 AY 6	COCA-COLA CO 1.650.....		03/14/2018.	MATURED.....		2,000,000	2,000,000	2,006,990	2,000,736	0	(736)	0	(736)	0	2,000,000	0	0	0	16,500	03/14/2018.	1FE.....
20030N AR 2	COMCAST CORP 5.875.....		02/15/2018.	MATURED.....		1,000,000	1,000,000	998,560	999,822	0	178	0	178	0	1,000,000	0	0	0	29,375	02/15/2018.	1FE.....
21036P AH 1	CONSTELLATION BRANDS I 6.000.....		02/28/2018.	MAKE WHOLE CALL.....		1,676,458	1,500,000	1,596,250	1,560,338	0	(2,005)	0	(2,005)	0	1,558,333	0	(58,333)	(58,333)	205,708	05/01/2022.	2FE.....
12665V AA 0	CVS LEASE PASS THRU CE 4.163.....		03/10/2018.	REDEEMED.....		16,048	16,048	16,048	16,048	0	(0)	0	(0)	0	16,048	0	0	0	111	08/11/2036.	2FE.....
126650 AW 0	CVS LEASE PASS THRU CE 5.298.....		03/10/2018.	REDEEMED.....		40,098	40,098	40,537	40,453	0	(355)	0	(355)	0	40,098	0	0	0	355	01/11/2027.	2FE.....
126659 AA 9	CVS LEASE PASS THRU CE 8.353.....		03/10/2018.	REDEEMED.....		36,365	36,365	37,571	37,503	0	(1,137)	0	(1,137)	0	36,365	0	0	0	507	07/10/2031.	2FE.....
233851 DF 8	DAIMLER FINANCE NA LLC 3.750.....	C	02/16/2018.	VARIOUS.....		2,003,480	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	3,480	3,480	0	02/22/2028.	1FE.....
28932M AA 3	ELM RD GENERATING STAT 5.209.....		02/11/2018.	REDEEMED.....		109,882	109,882	109,882	109,881	0	1	0	1	0	109,882	0	0	0	2,862	02/11/2030.	1FE.....
313747 AR 8	FEDERAL REALTY INVESTM 5.900.....		01/01/2018.	MAKE WHOLE CALL.....		1,079,530	1,000,000	1,140,370	1,071,054	0	0	0	0	0	1,071,054	0	(71,054)	(71,054)	94,280	04/01/2020.	1FE.....
31430Q BE 6	FELCOR LODGING 5.625.....		03/09/2018.	REDEEMED.....		1,542,195	1,500,000	1,537,500	1,528,391	0	(1,486)	0	(1,486)	0	1,526,906	0	15,289	15,289	44,063	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.....
410345 AJ 1	HANESBRANDS INC (144A) 4.625.....		02/14/2018.	RBC CAPITAL MARKETS.....		983,750	1,000,000	1,031,250	1,025,000	1,702	(495)	0	1,207	0	1,026,207	0	(42,457)	(42,457)	11,691	05/15/2024.	3FE.....
42809H AB 3	HESS CORP 8.125.....		02/15/2018.	MAKE WHOLE CALL.....		1,055,172	1,000,000	996,770	999,355	0	202	0	202	0	999,557	0	443	443	95,797	02/15/2019.	3FE.....
24422E ST 7	JOHN DEERE CAPITAL COR 1.350.....		01/16/2018.	MATURED.....		2,000,000	2,000,000	1,994,890	1,999,889	0	111	0	111	0	2,000,000	0	0	0	13,500	01/16/2018.	1FE.....
46825H GY 0	JP MORGAN CHASE 6.000.....		01/15/2018.	MATURED.....		1,000,000	1,000,000	1,071,080	1,000,354	0	(354)	0	(354)	0	1,000,000	0	0	0	30,000	01/15/2018.	1FE.....
538034 AG 4	LIVE NATION ENTERTAINM 5.375.....		03/29/2018.	VARIOUS.....		2,045,000	2,000,000	2,065,888	2,041,714	0	(4,144)	0	(4,144)	0	2,037,571	0	7,429	7,429	0	06/15/2022.	4FE.....
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.....

SCHEDULE D - PART 4

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

QE058

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
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
58155Q AD 5	MCKESSON CORP 4.750		02/23/2018	TENDERED		553,334	525,000	605,546	555,763	0	(1,480)	0	(1,480)	0	554,283	0	(948)	(948)	11,915	03/01/2021	2FE
581557 AX 3	MCKESSON CORP 7.500		03/26/2018	MAKE WHOLE CALL		2,420,713	2,322,000	2,387,411	2,337,348	0	(3,236)	0	(3,236)	0	2,334,112	0	(12,112)	(12,112)	205,621	02/15/2019	2FE
58405U AD 4	MEDCO HEALTH SOLUTIONS 7.125		03/15/2018	MATURED		1,000,000	1,000,000	989,560	999,389	0	611	0	611	0	1,000,000	0	0	0	35,625	03/15/2018	2FE
595620 AH 8	MIDAMERICAN ENERGY CO 5.300		03/15/2018	MATURED		1,144,000	1,144,000	1,341,203	1,150,830	0	(6,830)	0	(6,830)	0	1,144,000	0	0	0	30,316	03/15/2018	1FE
690872 AA 4	OWENS-BROCKWAY (144A) 5.000		02/13/2018	CITIGROUP GLOBAL MARKETS		2,147,250	2,100,000	2,105,000	2,102,945	0	(68)	0	(68)	0	2,102,877	0	44,373	44,373	35,000	01/15/2022	4FE
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
70959W AF 0	PENSKE AUTO GROUP 5.375		03/19/2018	BAS-MERRILL LYNCH		2,000,000	2,000,000	2,007,500	2,006,942	0	(314)	0	(314)	0	2,006,629	0	(6,629)	(6,629)	32,847	12/01/2024	4FE
69353R EJ 3	PNC BANK NA 1.500		01/24/2018	REDEEMED		1,000,000	1,000,000	995,907	999,715	0	125	0	125	0	999,839	0	161	161	6,292	02/23/2018	1FE
74166M AA 4	PRIME SECURITY SERVICE 9.250		02/21/2018	REDEEMED		1,756,740	1,608,000	1,755,085	1,735,294	0	(3,187)	0	(3,187)	0	1,732,108	0	24,632	24,632	39,664	05/15/2023	4FE
693656 AA 8	PVH CORP 4.500		01/05/2018	REDEEMED		1,530,683	1,497,000	1,482,288	1,487,582	0	12	0	12	0	1,487,594	0	43,089	43,089	3,743	12/15/2022	3FE
748767 AF 7	QUINTILES IMS INC (144 4.875		01/23/2018	CITIGROUP GLOBAL MARKETS		1,040,000	1,000,000	1,035,000	1,026,509	0	(503)	0	(503)	0	1,026,006	0	13,994	13,994	9,479	05/15/2023	3FE
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
80874Y AR 1	SCIENTIFIC GAMES INTER 7.000		03/02/2018	REDEEMED		1,052,500	1,000,000	1,053,750	1,043,659	0	8,841	0	8,841	0	1,052,500	0	0	0	45,696	01/01/2022	4FE
833034 AG 6	SNAP-ON INC 6.700		03/22/2018	MAKE WHOLE CALL		2,075,629	2,000,000	1,996,640	1,999,245	0	228	0	228	0	1,999,473	0	527	527	150,445	03/01/2019	1FE
835898 AF 4	SOTHEBY'S (144A) 5.250		01/11/2018	REDEEMED		1,026,250	1,000,000	945,000	967,498	0	165	0	165	0	967,664	0	58,586	58,586	14,583	10/01/2022	4FE
87612E AS 5	TARGET CORP 6.000		01/15/2018	MATURED		1,200,000	1,200,000	1,410,660	1,201,349	0	(1,349)	0	(1,349)	0	1,200,000	0	0	0	36,000	01/15/2018	1FE
879369 AD 8	TELEFLEX INC 5.250		02/21/2018	MORGAN STANLEY		2,060,000	2,000,000	2,090,000	2,078,535	0	(2,014)	0	(2,014)	0	2,076,521	0	(16,521)	(16,521)	19,833	06/15/2024	3FE
88947E AQ 3	TOLL BROS FINANCE CORP 5.625		03/01/2018	CITIGROUP GLOBAL MARKETS		1,060,400	1,000,000	1,066,250	1,056,710	0	(1,572)	0	(1,572)	0	1,055,139	0	5,261	5,261	35,938	01/15/2024	3FE
89566E AA 6	TRISTATE GENERATION (1 6.040		01/31/2018	MATURED		77,300	77,300	77,300	77,290	0	10	0	10	0	77,300	0	0	0	2,334	01/31/2018	1FE
87305N AV 0	TTX PASS THRU CERT S20 5.453		01/02/2018	REDEEMED		477,098	477,098	477,098	477,098	0	0	0	0	0	477,098	0	0	0	13,008	01/02/2022	1
87305N AW 8	TTX PASS THRU CERT S20 5.503		01/02/2018	REDEEMED		175,366	175,366	175,366	175,780	0	(415)	0	(415)	0	175,366	0	0	0	4,825	01/02/2022	1
90261X HH 8	UBS AG STAMFORD 1.800	C	03/26/2018	MATURED		450,000	450,000	449,370	449,933	0	68	0	68	0	450,000	0	0	0	4,050	03/26/2018	1FE
90783S AA 0	UNION PACIFIC PASS THR 4.698		01/02/2018	REDEEMED		151,621	151,621	159,219	155,435	0	(3,814)	0	(3,814)	0	151,621	0	0	0	3,562	01/02/2024	1FE
911312 AH 9	UNITED PARCEL SERVICE 5.500		01/15/2018	MATURED		1,480,000	1,480,000	1,668,493	1,481,181	0	(1,181)	0	(1,181)	0	1,480,000	0	0	0	40,700	01/15/2018	1FE
91324P BJ 0	UNITEDHEALTH GROUP INC 6.000		02/15/2018	MATURED		1,000,000	1,000,000	1,074,000	1,001,238	0	(1,238)	0	(1,238)	0	1,000,000	0	0	0	30,000	02/15/2018	1FE
929160 AR 0	VULCAN MATERIALS 7.500		01/17/2018	MAKE WHOLE CALL		1,253,647	1,081,000	1,312,423	1,254,479	0	(2,152)	0	(2,152)	0	1,252,327	0	(171,327)	(171,327)	179,853	06/15/2021	2FE
92976W BH 8	WACHOVIA CORP 5.750		02/01/2018	MATURED		1,000,000	1,000,000	1,157,230	1,003,371	0	(3,371)	0	(3,371)	0	1,000,000	0	0	0	28,750	02/01/2018	1FE
931142 DD 2	WAL-MART STORES 4.250		01/25/2018	TENDERED		530,370	500,000	559,149	533,057	0	(648)	0	(648)	0	532,409	0	(2,039)	(2,039)	5,903	04/15/2021	1FE
931142 CZ 4	WALMART INC 3.250		01/25/2018	TENDERED		514,480	500,000	535,722	518,475	0	(427)	0	(427)	0	518,048	0	(3,568)	(3,568)	4,063	10/25/2020	1FE
948565 AC 0	WEEKLEY HOMES LLC 6.000		03/20/2018	WELLS FARGO SECURITIES		4,025,000	4,000,000	3,932,500	3,936,067	0	1,461	0	1,461	0	3,937,528	0	87,472	87,472	132,000	02/01/2023	4FE
94973B AA 9	WELLS ENTERPRISE (144A 6.750		03/29/2018	REDEEMED		1,696,156	1,668,000	1,703,985	1,677,679	0	18,477	0	18,477	0	1,696,156	0	0	0	74,435	02/01/2020	4FE
966387 AG 7	WHITING PETROLEUM CORP 5.000		01/26/2018	MAKE WHOLE CALL		3,423,952	3,325,000	2,302,563	2,733,917	0	30,198	0	30,198	0	2,764,115	0	560,885	560,885	159,448	03/15/2019	4FE
02580Z AM 8	AMERICAN EXPRESS CANAD 2.310		03/29/2018	MATURED		2,500,000	2,500,000	2,492,840	2,499,520	0	480	0	480	0	2,500,000	0	0	0	28,875	03/29/2018	1FE
064149 Q7 5	BANK OF NOVA SCOTIA 2.370		01/11/2018	MATURED		1,000,000	1,000,000	999,620	999,990	0	10	0	10	0	1,000,000	0	0	0	11,850	01/11/2018	1FE
064149 S2 4	BANK OF NOVA SCOTIA 2.242		03/22/2018	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	11,210	03/22/2018	1FE
780086 DV 3	ROYAL BANK OF CANADA 2.260		03/12/2018	MATURED		2,000,000	2,000,000	2,007,350	2,000,254	0	(254)	0	(254)	0	2,000,000	0	0	0	22,600	03/12/2018	1FE
87971M AZ 6	TELUS CORP 1.500		03/27/2018	MATURED		2,000,000	2,000,000	1,999,240	1,999,910	0	90	0	90	0	2,000,000	0	0	0	15,000	03/27/2018	2FE
05579H AA 0	BNZ INTL FUNDING (144A 1.900	D	02/26/2018	MATURED		1,000,000	1,000,000	999,788	999,967	0	33	0	33	0	1,000,000	0	0	0	9,500	02/26/2018	1FE
36164Q MS 4	GE CAPITAL INTL FUNDIN 2.342	D	01/18/2018	MORGAN STANLEY		2,615,222	2,643,000	2,641,310	2,641,993	0	17	0	17	0	2,642,010	0	(26,788)	(26,788)	11,520	11/15/2020	1FE
45687A AA 0	INGERSOLL-RAND GL 6.875	D	03/15/2018	MAKE WHOLE CALL		2,037,236	2,000,000	1,997,140	1,999,540	0	(22)	0	(22)	0	1,999,518	0	482	482	117,444	08/15/2018	2FE
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	14,941	01/11/2022	2FE

SCHEDULE D - PART 4

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

QE059

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92676X AC 1	VIKING CRUISES LTD (14 6.250.....	D	01/31/2018.	WELLS FARGO SECURITIES.....		1,076,664	1,039,000	1,061,079	1,059,847	0	(313)	0	(313)	0	1,059,534	0	17,129	17,129	13,889	05/15/2025.	4FE
00841U AN 6	ABMT 2014-2 A13 3.500.....		03/25/2018.	PAID ON PRINCIPAL.....		85,237	85,237	86,223	86,341	0	(1,104)	0	(1,104)	0	85,237	0	0	0	478	09/25/2044.	1FM
00842B AC 1	ABMT 2015-5 A3 CMO 3.500.....		03/25/2018.	PAID ON PRINCIPAL.....		60,006	60,006	60,578	60,594	0	(588)	0	(588)	0	60,006	0	0	0	331	07/25/2045.	1FM
00842B AE 7	ABMT 2015-5 A5 3.500.....		03/25/2018.	PAID ON PRINCIPAL.....		186,685	186,685	189,952	189,567	0	(2,882)	0	(2,882)	0	186,685	0	0	0	1,031	07/25/2045.	1FM
00842D AC 7	ABMT 2015-6 A3 CMO 3.500.....		03/25/2018.	PAID ON PRINCIPAL.....		214,510	214,510	215,650	215,672	0	(1,162)	0	(1,162)	0	214,510	0	0	0	1,066	09/25/2045.	1FM
00842D AE 3	ABMT 2015-6 A5 CMO 3.500.....		03/25/2018.	PAID ON PRINCIPAL.....		71,503	71,503	72,665	72,528	0	(1,024)	0	(1,024)	0	71,503	0	0	0	355	09/25/2045.	1FM
00842C AC 9	ABMT 2015-7 A3 3.500.....		03/25/2018.	PAID ON PRINCIPAL.....		96,547	96,547	97,603	97,703	0	(1,156)	0	(1,156)	0	96,547	0	0	0	507	10/25/2045.	1FM
00842T AE 8	ABMT 2016-1 A5 3.500.....		03/25/2018.	PAID ON PRINCIPAL.....		115,834	115,834	117,354	117,291	0	(1,457)	0	(1,457)	0	115,834	0	0	0	537	12/25/2045.	1FM
00842E AC 5	ABMT 2016-2 A3 (144A) 3.500.....		03/25/2018.	PAID ON PRINCIPAL.....		139,380	139,380	141,035	141,259	0	(1,878)	0	(1,878)	0	139,380	0	0	0	738	03/25/2046.	1FM
004375 CS 8	ACCR 2005-1 A2C 2.571.....		03/26/2018.	PAID ON PRINCIPAL.....		478,814	478,814	402,204	472,004	0	6,810	0	6,810	0	478,814	0	0	0	1,621	04/25/2035.	1FM
05949C HU 3	BOAMS 2005-1 2A5 CMO 3.603.....		03/25/2018.	PAID ON PRINCIPAL.....		62,137	62,137	41,942	30,789	0	31,348	0	31,348	0	62,137	0	0	0	353	10/25/2035.	1FM
05949C HU 3	BOAMS 2005-1 2A5 CMO 3.603.....		03/25/2018.	WRITTEN OFF.....		0	2,111	1,425	1,046	0	(4)	0	(4)	0	1,042	0	(1,042)	(1,042)	12	10/25/2035.	1FM
12498N AB 9	CBASS 2006-CB2 AF2 3.457.....		03/25/2018.	PAID ON PRINCIPAL.....		22,125	22,125	12,351	8,211	0	13,914	0	13,914	0	22,125	0	0	0	131	12/25/2036.	1FM
17323E AD 5	CMLTI 2014-J2 A1 CMO 3.500.....		03/25/2018.	PAID ON PRINCIPAL.....		101,846	101,846	102,730	102,830	0	(983)	0	(983)	0	101,846	0	0	0	344	11/25/2044.	1FM
172973 W5 4	CMSI 2005-4 1A6 CMO 5.500.....		03/25/2018.	PAID ON PRINCIPAL.....		30,266	30,266	22,473	25,111	0	5,156	0	5,156	0	30,266	0	0	0	218	07/25/2035.	1FM
172973 5F 2	CMSI 2006-1 2A1 CMO 5.000.....		03/25/2018.	PAID ON PRINCIPAL.....		7,152	7,152	6,812	4,863	0	2,289	0	2,289	0	7,152	0	0	0	42	02/25/2021.	1FM
22541S CC 0	CSFB 2004-2R A1 CMO 4.598.....		03/28/2018.	PAID ON PRINCIPAL.....		20,982	20,982	20,228	20,399	0	583	0	583	0	20,982	0	0	0	108	12/28/2033.	1FM
22541S CC 0	CSFB 2004-2R A1 CMO 4.598.....		02/01/2018.	WRITTEN OFF.....		0	274	264	266	0	0	0	0	0	266	0	(266)	(266)	1	12/28/2033.	1FM
22541S CC 0	CSFB 2004-2R A1 CMO 4.598.....		03/01/2018.	RECOVERY OF PAR WRITE-OFF.....		0	(567)	(546)	(551)	0	(1)	0	(1)	0	(552)	0	552	552	0	12/28/2033.	1FM
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000.....		03/25/2018.	PAID ON PRINCIPAL.....		22,617	22,617	22,538	22,016	0	601	0	601	0	22,617	0	0	0	189	02/25/2020.	1FM
12647P AJ 7	CSMC 2013-7 A10 CMO 3.500.....		03/25/2018.	PAID ON PRINCIPAL.....		84,231	84,231	81,328	81,472	0	2,759	0	2,759	0	84,231	0	0	0	493	08/25/2043.	1FM
12649K AC 1	CSMC 2015-WIN1 A2 CMO 3.000.....		03/25/2018.	PAID ON PRINCIPAL.....		5,892,856	5,892,856	5,961,560	5,952,368	0	(59,512)	0	(59,512)	0	5,892,856	0	0	0	30,660	12/25/2044.	1FM
12652C AA 7	CSMC 2017-HL2 A1 3.500.....		03/25/2018.	PAID ON PRINCIPAL.....		496,229	496,229	501,618	501,574	0	(5,345)	0	(5,345)	0	496,229	0	0	0	2,809	10/25/2047.	1FM
12652C AC 3	CSMC 2017-HL2 A3 3.500.....		03/25/2018.	PAID ON PRINCIPAL.....		330,820	330,820	335,782	335,679	0	(4,860)	0	(4,860)	0	330,820	0	0	0	1,873	10/25/2047.	1FM
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500.....		03/25/2018.	PAID ON PRINCIPAL.....		3,836	3,836	3,324	526	0	3,310	0	3,310	0	3,836	0	0	0	44	08/25/2035.	1FM
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500.....		03/25/2018.	WRITTEN OFF.....		0	2,044	1,771	280	0	(2)	0	(2)	0	278	0	(278)	(278)	10	08/25/2035.	1FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.500.....		03/25/2018.	PAID ON PRINCIPAL.....		23,787	23,787	21,290	11,594	0	12,193	0	12,193	0	23,787	0	0	0	203	11/25/2035.	1FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.500.....		03/25/2018.	WRITTEN OFF.....		0	2,729	2,442	1,330	0	(10)	0	(10)	0	1,320	0	(1,320)	(1,320)	25	11/25/2035.	1FM
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000.....		02/25/2018.	PAID ON PRINCIPAL.....		20,327	20,327	15,757	10,637	0	9,690	0	9,690	0	20,327	0	0	0	203	07/25/2037.	1FM
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000.....		03/25/2018.	WRITTEN OFF.....		0	1,218	944	637	0	(2)	0	(2)	0	635	0	(635)	(635)	15	07/25/2037.	1FM
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000.....		02/25/2018.	RECOVERY OF PAR WRITE-OFF.....		0	(2,345)	(1,818)	(1,227)	0	5	0	5	0	(1,222)	0	1,222	1,222	0	07/25/2037.	1FM
29977J AB 2	EVER 2013-1 A2 CMO 2.500.....		03/25/2018.	PAID ON PRINCIPAL.....		263,817	263,817	238,970	237,916	0	25,902	0	25,902	0	263,817	0	0	0	1,269	03/25/2043.	1FM
29978C AA 8	EVER 2018-1 A1(144A) 3.500.....		03/25/2018.	PAID ON PRINCIPAL.....		61,908	61,908	61,212	61,212	0	696	0	696	0	61,908	0	0	0	181	02/25/2048.	1FE
29978C AD 2	EVER 2018-1 A4 (144A) 3.500.....		03/25/2018.	PAID ON PRINCIPAL.....		48,555	48,555	48,609	48,609	0	(53)	0	(53)	0	48,555	0	0	0	142	02/25/2048.	1FE
33766W AH 7	FKMT 2014-1 A8 CMO 3.500.....		03/25/2018.	PAID ON PRINCIPAL.....		105,211	105,211	106,131	106,140	0	(929)	0	(929)	0	105,211	0	0	0	514	11/25/2044.	1FM
33850B AC 1	FSMT 2017-1 A3 3.500.....		03/25/2018.	PAID ON PRINCIPAL.....		98,588	98,588	100,036	100,044	0	(1,456)	0	(1,456)	0	98,588	0	0	0	562	03/25/2047.	1FM
33850T AC 2	FSMT 2018-1 A3 (144A) 3.500.....		03/25/2018.	PAID ON PRINCIPAL.....		200,466	200,466	198,681	198,681	0	1,785	0	1,785	0	200,466	0	0	0	567	03/25/2048.	1FE
33850T AE 8	FSMT 2018-1 A5 (144A) 3.500.....		03/25/2018.	PAID ON PRINCIPAL.....		124,170	124,170	124,539	124,539	0	(369)	0	(369)	0	124,170	0	0	0	362	03/25/2048.	1FE
36185N M8 0	GMACM 2003-J10 A2 CMO 4.750.....		03/25/2018.	PAID ON PRINCIPAL.....		18,636	18,636	18,486	18,566	0	69	0	69	0	18,636	0	0	0	148	01/25/2019.	1FM
3622EB AC 2	GSA 2007-4 A3A CMO 2.171.....		03/26/2018.	PAID ON PRINCIPAL.....		45,173	45,173	18,577	7,130	0	38,043	0	38,043	0	45,173	0	0	0	139	03/25/2037.	1FM
36228F AE 6	GSMPS 1998-2 A CMO 7.750.....		03/19/2018.	PAID ON PRINCIPAL.....		5,447	5,447	5,388	5,241	0	206	0	206	0	5,447	0	0	0	48	05/19/2027.	1FM
36228F AE 6	GSMPS 1998-2 A CMO 7.750.....		01/19/2018.	WRITTEN OFF.....		0	107	106	103	0	0	0	0	0	103	0	(103)	(103)	1	05/19/2027.	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	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36228F AE 6	GSMPS 1998-2 A CMO 7.750		02/01/2018	RECOVERY OF PAR WRITE-OFF		0	(107)	(106)	(103)	0	(1)	0	(1)	0	(104)	0	104	104	0	05/19/2027	1FM
36228F CL 8	GSMPS 1999-3 A CMO (14 8.000		03/19/2018	PAID ON PRINCIPAL		614	614	562	559	6	49	0	55	0	614	0	0	0	8	08/19/2029	3FM
36228F CL 8	GSMPS 1999-3 A CMO (14 8.000		03/19/2018	WRITTEN OFF		0	318	291	290	3	1	0	4	0	294	0	(294)	(294)	4	08/19/2029	3FM
36228F EC 6	GSMPS 2001-2 A CMO 7.500		03/19/2018	PAID ON PRINCIPAL		6,905	6,905	6,674	6,648	0	257	0	257	0	6,905	0	0	0	103	06/19/2032	4FM
36242D UQ 4	GSR 2005-AR1 4A1 CMO 3.088		03/25/2018	PAID ON PRINCIPAL		48,372	48,372	43,732	42,875	0	5,497	0	5,497	0	48,372	0	0	0	138	01/25/2035	1FM
36298B AG 5	GSR 2006-6F 2A4 CMO 6.000		02/25/2018	PAID ON PRINCIPAL		214,533	214,533	177,663	168,505	0	46,028	0	46,028	0	214,533	0	0	0	1,347	07/25/2036	1FM
36298B AG 5	GSR 2006-6F 2A4 CMO 6.000		03/25/2018	WRITTEN OFF		0	40,377	33,438	31,714	0	5	0	5	0	31,719	0	(31,719)	(31,719)	392	07/25/2036	1FM
362290 AP 3	GSR 2007-AR1 6A1 CMO 3.156		03/25/2018	PAID ON PRINCIPAL		54,415	54,415	49,609	48,179	0	6,236	0	6,236	0	54,415	0	0	0	210	03/25/2037	1FM
466247 UP 6	JPMMT 2005-S2 1A3 CMO 5.000		03/25/2018	PAID ON PRINCIPAL		5,602	5,602	5,434	3,534	0	2,068	0	2,068	0	5,602	0	0	0	47	08/25/2020	1FM
46630G AD 7	JPMMT 2007-A1 2A2 CMO 3.624		03/25/2018	PAID ON PRINCIPAL		95,084	95,084	83,912	77,055	0	18,029	0	18,029	0	95,084	0	0	0	479	07/25/2035	1FM
46641C AU 5	JPMMT 2014-1 2A1 CMO 3.500		03/25/2018	PAID ON PRINCIPAL		199,567	199,567	196,674	196,488	(0)	3,079	0	3,079	0	199,567	0	0	0	773	01/25/2044	1FM
46643K AC 5	JPMMT 2014-5 A2 CMO 2.500		03/25/2018	PAID ON PRINCIPAL		136,670	136,670	137,439	137,330	0	(660)	0	(660)	0	136,670	0	0	0	570	10/25/2029	1FM
52521R AE 1	LMT 2007-5 1A3 CMO 5.750		03/25/2018	PAID ON PRINCIPAL		181,468	181,468	158,363	131,959	0	49,509	0	49,509	0	181,468	0	0	0	880	06/25/2037	1FM
52521R AE 1	LMT 2007-5 1A3 CMO 5.750		02/25/2018	WRITTEN OFF		0	4,224	3,686	3,072	0	(27)	0	(27)	0	3,044	0	(3,044)	(3,044)	22	06/25/2037	1FM
52521R AE 1	LMT 2007-5 1A3 CMO 5.750		03/25/2018	RECOVERY OF PAR WRITE-OFF		0	(102)	(89)	(74)	0	1	0	1	0	(73)	0	73	73	0	06/25/2037	1FM
576434 EM 2	MALT 2003-4 4A1 CMO 5.500		03/25/2018	PAID ON PRINCIPAL		37,303	37,303	37,365	37,171	0	132	0	132	0	37,303	0	0	0	351	06/25/2018	1FM
55265K 5Y 1	MASTR 2004-1 4A1 CMO 4.500		03/25/2018	PAID ON PRINCIPAL		32,302	32,302	32,305	32,206	0	95	0	95	0	32,302	0	0	0	241	02/25/2019	1FM
57643M LE 2	MASTR 2005-2 1A5 CMO 5.250		03/25/2018	PAID ON PRINCIPAL		128,098	128,098	124,255	79,893	0	48,205	0	48,205	0	128,098	0	0	0	646	11/25/2035	1FM
74160M DK 5	PRIME 2004-CL1 1A1 CMO 6.000		03/25/2018	PAID ON PRINCIPAL		15,364	15,364	15,724	15,952	0	(588)	0	(588)	0	15,364	0	0	0	115	02/25/2034	3FM
76111X DE 0	RFMSI 2003-S18 A2 CMO 4.500		03/25/2018	PAID ON PRINCIPAL		23,024	23,024	22,776	22,936	0	88	0	88	0	23,024	0	0	0	177	10/25/2018	1FM
81745R AB 6	SEMT 2013-3 A2 2.500		03/25/2018	PAID ON PRINCIPAL		81,626	81,626	72,504	72,428	0	9,198	0	9,198	0	81,626	0	0	0	333	03/25/2043	1FM
81744Y AA 4	SEMT 2013-4 A1 CMO 2.325		03/25/2018	PAID ON PRINCIPAL		148,400	148,400	131,731	131,669	(0)	16,730	0	16,730	0	148,400	0	0	0	556	04/25/2043	1FM
81744Y AB 2	SEMT 2013-4 A2 CMO 2.500		03/25/2018	PAID ON PRINCIPAL		216,522	216,522	195,789	195,780	0	20,742	0	20,742	0	216,522	0	0	0	872	04/25/2043	1FM
81745Q AE 2	SEMT 2015-1 A5 CMO 3.000		03/25/2018	PAID ON PRINCIPAL		157,775	157,775	160,487	159,667	0	(1,891)	0	(1,891)	0	157,775	0	0	0	756	01/25/2045	1FM
81746G AA 1	SEMT 2017-7 A1 (144A) 3.500		03/25/2018	PAID ON PRINCIPAL		86,139	86,139	87,848	87,802	0	(1,663)	0	(1,663)	0	86,139	0	0	0	538	10/25/2047	1FM
94984E AD 4	WFMB 2006-10 A4 CMO 6.000		03/25/2018	PAID ON PRINCIPAL		164,960	164,960	159,104	147,309	0	17,651	0	17,651	0	164,960	0	0	0	1,593	08/25/2036	1FM
94984E AD 4	WFMB 2006-10 A4 CMO 6.000		03/25/2018	WRITTEN OFF		0	30,373	29,294	27,123	0	59	0	59	0	27,182	0	(27,182)	(27,182)	324	08/25/2036	1FM
94983L AY 3	WFMB 2006-2 2A5 CMO 5.500		03/25/2018	PAID ON PRINCIPAL		373,658	373,658	316,481	269,622	0	104,036	0	104,036	0	373,658	0	0	0	3,987	03/25/2036	1FM
94983L AY 3	WFMB 2006-2 2A5 CMO 5.500		03/25/2018	WRITTEN OFF		0	18,710	15,847	13,500	0	(124)	0	(124)	0	13,376	0	(13,376)	(13,376)	171	03/25/2036	1FM
94985L AH 8	WFMB 2007-13 A8 CMO 6.000		03/25/2018	PAID ON PRINCIPAL		79,532	79,532	66,807	45,966	0	33,566	0	33,566	0	79,532	0	0	0	523	09/25/2037	1FM
94985L AH 8	WFMB 2007-13 A8 CMO 6.000		03/25/2018	WRITTEN OFF		0	1,579	1,326	913	0	(9)	0	(9)	0	903	0	(903)	(903)	12	09/25/2037	1FM
97652Q AD 1	WIN 2014-2 A4 3.500		03/20/2018	PAID ON PRINCIPAL		74,959	74,959	76,247	76,510	0	(1,551)	0	(1,551)	0	74,959	0	0	0	570	09/20/2044	1FM
97652T AH 6	WIN 2015-1 A8 CMO (144 3.000		03/20/2018	PAID ON PRINCIPAL		159,036	159,036	161,968	161,009	0	(1,973)	0	(1,973)	0	159,036	0	0	0	701	01/20/2045	1FM
97655J AE 2	WIN 2016-1 1A5 CMO 3.500		03/20/2018	PAID ON PRINCIPAL		122,711	122,711	124,475	124,217	0	(1,506)	0	(1,506)	0	122,711	0	0	0	540	01/20/2046	1FM
05604F AA 3	BWAY 2013-1515 A1 (144 2.809		03/10/2018	PAID ON PRINCIPAL		369,293	369,293	368,411	368,350	(0)	943	0	943	0	369,293	0	0	0	1,789	03/10/2033	1FM
23305Y AD 1	DBUBS 2011-LC3A A4 4.551		03/10/2018	PAID ON PRINCIPAL		135,150	135,150	136,492	135,522	0	(372)	0	(372)	0	135,150	0	0	0	2,090	08/10/2044	1FM
36191Y BA 5	GSM 2011-GC5 A3 3.817		03/10/2018	PAID ON PRINCIPAL		302,251	302,251	305,262	302,730	0	(479)	0	(479)	0	302,251	0	0	0	1,998	08/10/2044	1FM
45779B BT 5	IMSCI 2013-4 A1 (144A) 2.837		03/12/2018	PAID ON PRINCIPAL		62,775	62,775	62,775	62,701	0	74	0	74	0	62,775	0	0	0	171	04/12/2023	1FE
00442Q AD 0	ACE 2003-MH1 A4 (144A) 6.500		03/15/2018	PAID ON PRINCIPAL		129,226	129,226	122,525	127,494	0	1,731	0	1,731	0	129,226	0	0	0	1,361	08/15/2030	1FE
126342 DZ 4	AMHPT 1996-1 B1 8.000		03/15/2018	PAID ON PRINCIPAL		161,123	161,123	166,741	161,154	0	(31)	0	(31)	0	161,123	0	0	0	2,253	03/15/2027	1FE
065604 AD 2	BWSTA 2014-1 A4 (144A) 1.650		03/15/2018	PAID ON PRINCIPAL		2,111,605	2,111,605	2,112,265	2,111,964	0	(359)	0	(359)	0	2,111,605	0	0	0	5,695	03/16/2020	1FE

QE05.10

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
20846Q	HN 1 CNF 2001-3 A4		03/01/2018	PAID ON PRINCIPAL		101,907	101,907	101,902	101,906	0	1	0	1	0	101,907	0	0	0	1,240	05/01/2033	5FE
393505	BC 5 GT 1993-2 B		03/15/2018	WRITTEN OFF		0	5,374	4,997	3,495	0	(756)	0	(756)	0	2,739	0	(2,739)	(2,739)	3,157	07/15/2018	6FE
393505	RJ 3 GT 1996-10 M1		03/15/2018	PAID ON PRINCIPAL		256,965	256,965	264,313	256,997	0	(32)	0	(32)	0	256,965	0	0	0	3,214	11/15/2028	3FE
393505	Y2 2 GT 1999-3 M1		03/01/2018	WRITTEN OFF		0	126,764	42,042	0	0	0	0	0	0	0	0	0	0	1,228	02/01/2031	6FE
674135	DQ 8 OAK 1998-B M2		03/15/2018	RECOVERY OF PAR WRITE-OFF		0	(4,233)	(264)	0	0	0	0	0	0	0	0	0	0	0	05/15/2023	6FE
67087T	DW 8 OAK 2002-C A1		03/15/2018	PAID ON PRINCIPAL		69,838	69,838	63,878	58,428	0	11,410	0	11,410	0	69,838	0	0	0	599	11/15/2032	5FE
92887G	AC 3 VFET 2015-1A A3 (144A)		03/15/2018	PAID ON PRINCIPAL		2,725,637	2,725,637	2,729,960	2,727,080	0	(1,443)	0	(1,443)	0	2,725,637	0	0	0	6,978	06/17/2019	1FE
3899999	Total - Bonds - Industrial and Miscellaneous					134,232,307	132,195,590	133,556,964	131,861,816	1,733	452,923	0	454,655	0	132,316,471	0	833,579	833,579	3,521,399	XXX	XXX
8399997	Total - Bonds - Part 4					441,347,261	438,462,302	443,613,850	439,236,591	1,733	329,820	0	331,553	(10,666)	439,557,478	15,410	692,116	707,526	6,090,436	XXX	XXX
8399999	Total - Bonds					441,347,261	438,462,302	443,613,850	439,236,591	1,733	329,820	0	331,553	(10,666)	439,557,478	15,410	692,116	707,526	6,090,436	XXX	XXX

Common Stocks - Industrial and Miscellaneous

QE05.11

015271	10 9	ALEXANDRIA REAL ESTATE EQUITY	03/19/2018	VARIOUS	1,395,000	173,463	XXX	178,968	182,173	(3,205)	0	0	(3,205)	0	178,968	0	(5,505)	(5,505)	1,256	XXX	L
03064D	10 8	AMERICOLD REALTY TRUST	02/13/2018	VARIOUS	21,412,000	378,336	XXX	344,413	0	0	0	0	0	0	344,413	0	33,924	33,924	0	XXX	L
03835C	10 8	APTIO INC CLASS A	02/28/2018	CITIGROUP GLOBAL MKTS	8,485,000	241,810	XXX	211,277	0	0	0	0	0	0	211,277	0	30,534	30,534	0	XXX	L
053484	10 1	AVALONBAY COMMUNITIES INC	03/26/2018	VARIOUS	5,785,000	927,005	XXX	1,032,102	1,032,102	0	0	0	0	0	1,032,102	0	(105,097)	(105,097)	8,215	XXX	L
101121	10 1	BOSTON PROPERTIES INC	01/10/2018	BARCLAYS CAP INC. NA ALGO	218,000	26,997	XXX	26,773	28,347	(1,574)	0	0	(1,574)	0	26,773	0	224	224	174	XXX	L
105368	20 3	BRANDYWINE REALTY TRUST	01/10/2018	MERRILL LYNCH NA ALGO 161	893,000	15,523	XXX	15,312	16,244	(931)	0	0	(931)	0	15,312	0	211	211	161	XXX	L
11120U	10 5	BRIXMOR PROPERTY GROUP INC	02/20/2018	VARIOUS	6,254,000	99,759	XXX	116,700	116,700	0	0	0	0	0	116,700	0	(16,941)	(16,941)	1,720	XXX	L
133131	10 2	CAMDEN PROPERTY TRUST	01/17/2018	PRIOR YEAR INCOME	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	3,562	XXX	L
198287	20 3	COLUMBIA PROPERTY TRUST INC	02/20/2018	GOLDMAN SACHS NA ALGO 005	2,080,000	44,925	XXX	47,736	47,736	0	0	0	0	0	47,736	0	(2,811)	(2,811)	713	XXX	L
22822V	10 1	CROWN CASTLE INTL	03/26/2018	JP MORGAN - TI START NA 352	272,000	30,266	XXX	30,195	30,195	0	0	0	0	0	30,195	0	71	71	286	XXX	L
229663	10 9	CUBESMART	02/26/2018	GREEN STREET ADVISORS NA	1,957,000	52,935	XXX	56,292	56,596	(305)	0	0	(305)	0	56,292	0	(3,357)	(3,357)	587	XXX	L
23283R	10 0	CYRUSONE INC	03/26/2018	VARIOUS	3,534,000	193,447	XXX	197,021	210,379	(13,359)	0	0	(13,359)	0	197,021	0	(3,573)	(3,573)	1,484	XXX	L
233153	20 4	DCT INDUSTRIAL TRUST	02/20/2018	VARIOUS	2,817,000	155,813	XXX	165,583	165,583	0	0	0	0	0	165,583	0	(9,770)	(9,770)	1,014	XXX	L
23317H	10 2	DDR CORP	01/05/2018	MERRILL LYNCH NA CASH 161	35,100,000	308,346	XXX	309,484	314,496	(5,012)	0	0	(5,012)	0	309,484	0	(1,137)	(1,137)	0	XXX	L
29444U	70 0	EQUINIX INC	03/26/2018	VARIOUS	1,473,000	632,403	XXX	667,593	667,593	0	0	0	0	0	667,593	0	(35,190)	(35,190)	1,222	XXX	L
29476L	10 7	EQUITY RESIDENTIAL PROP TRUST	03/19/2018	WELLS FARGO NA ALGO 250	477,000	28,536	XXX	29,679	30,418	(739)	0	0	(739)	0	29,679	0	(1,143)	(1,143)	240	XXX	L
297178	10 5	ESSEX PROPERTY TRUST INC	03/19/2018	VARIOUS	1,127,000	255,078	XXX	272,024	272,024	0	0	0	0	0	272,024	0	(16,946)	(16,946)	1,972	XXX	L
30225T	10 2	EXTRA SPACE STORAGE INC	02/27/2018	VARIOUS	1,695,000	140,563	XXX	144,602	148,228	(3,626)	0	0	(3,626)	0	144,602	0	(4,039)	(4,039)	0	XXX	L
345605	10 9	FOREST CITY REALTY TRUST A	03/12/2018	SUNTRUST clears #226	2,494,000	53,160	XXX	60,105	60,105	0	0	0	0	0	60,105	0	(6,946)	(6,946)	449	XXX	L
36162J	10 6	GEO GROUP INC	01/26/2018	VARIOUS	11,177,000	256,696	XXX	263,777	263,777	0	0	0	0	0	263,777	0	(7,082)	(7,082)	0	XXX	L
36174X	10 1	GGP INC	02/12/2018	VARIOUS	6,730,000	153,065	XXX	131,480	157,415	(25,934)	0	0	(25,934)	0	131,480	0	21,584	21,584	1,481	XXX	L
385002	30 8	GRAMERCY PROPERTY TRUST	03/26/2018	VARIOUS	30,891,000	681,955	XXX	823,554	823,554	0	0	0	0	0	823,554	0	(141,599)	(141,599)	11,584	XXX	L
402629	50 5	GULFMARK OFFSHORE INC	03/29/2018	RBC CAPITAL MARKETS	27,169,000	790,616	XXX	648,199	774,045	(125,846)	0	0	(125,846)	0	648,199	0	142,418	142,418	0	XXX	L
44107P	10 4	HOST HOTELS & RESORTS INC	03/12/2018	VARIOUS	23,366,000	452,248	XXX	456,775	463,815	(7,040)	0	0	(7,040)	0	456,775	0	(4,527)	(4,527)	5,842	XXX	L
444097	10 9	HUDSON PACIFIC PROPERTIES IN	02/13/2018	VARIOUS	35,318,000	1,091,718	XXX	1,181,167	1,209,642	(28,475)	0	0	(28,475)	0	1,181,167	0	(89,449)	(89,449)	0	XXX	L
46187W	10 7	INVITATION HOMES INC	03/12/2018	SUNTRUST clears #226	2,351,000	53,387	XXX	47,020	55,413	(8,393)	0	0	(8,393)	0	47,020	0	6,367	6,367	259	XXX	L
46284V	10 1	IRON MOUNTAIN INC	03/26/2018	VARIOUS	27,278,000	941,001	XXX	1,023,754	1,029,199	(5,445)	0	0	(5,445)	0	1,023,754	0	(82,754)	(82,754)	16,026	XXX	L
49446R	10 9	KIMCO REALTY CORP	01/22/2018	GOLDMAN SACHS NA ALGO 005	12,535,000	206,928	XXX	227,510	227,510	0	0	0	0	0	227,510	0	(20,582)	(20,582)	3,510	XXX	L
49803T	30 0	KITE REALTY GROUP TRUST	03/21/2018	VARIOUS	29,721,000	451,522	XXX	548,670	504,504	(18,177)	0	0	(18,177)	0	548,670	0	(97,149)	(97,149)	8,172	XXX	L
55303A	10 5	MGM GROWTH PROP LLC CL A	01/10/2018	MERRILL LYNCH NA ALGO 161	556,000	15,981	XXX	16,207	16,207	0	0	0	0	0	16,207	0	(226)	(226)	234	XXX	L
69924R	10 8	PARAMOUNT GROUP INC	01/08/2018	JP MORGAN SEC NA ALGO	4,210,000	64,832	XXX	66,729	66,729	0	0	0	0	0	66,729	0	(1,896)	(1,896)	400	XXX	L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
700517 10 5	PARK HOTELS & RESORTS INC.....		03/09/2018	VARIOUS.....	25,071.000	707,179	XXX	655,633	720,791	(65,158)	0	0	(65,158)	0	655,633	0	51,546	51,546	13,789	XXX	L.....
709102 10 7	PENNSYLVANIA REAL ESTATE.....		02/01/2018	UBS SEC NA ALGO 642.....	15,154.000	167,565	XXX	160,576	180,181	(19,605)	0	0	(19,605)	0	160,576	0	6,989	6,989	0	XXX	L.....
74340W 10 3	PROLOGIS INC.....		03/19/2018	VARIOUS.....	2,605.000	160,311	XXX	168,049	168,049	0	0	0	0	168,049	0	(7,737)	(7,737)	0	XXX	L.....	
74965L 10 1	RLJ LODGING TRUST.....		02/12/2018	EVERCORE ISI NA ALGO 226.....	1,587.000	34,355	XXX	33,958	34,866	(908)	0	0	(908)	0	33,958	0	397	397	524	XXX	L.....
758849 10 3	REGENCY CENTERS CORP.....		02/20/2018	VARIOUS.....	2,329.000	138,878	XXX	158,259	161,120	(2,861)	0	0	(2,861)	0	158,259	0	(19,381)	(19,381)	834	XXX	L.....
828806 10 9	SIMON PROPERTY GROUP INC.....		02/20/2018	VARIOUS.....	1,249.000	193,262	XXX	202,567	214,503	(11,936)	0	0	(11,936)	0	202,567	0	(9,305)	(9,305)	995	XXX	L.....
84860W 10 2	SPIRIT REALTY CAPITAL INC.....		03/13/2018	VARIOUS.....	143,939.000	1,124,757	XXX	1,199,557	1,191,582	(33,921)	0	0	(33,921)	0	1,199,557	0	(74,801)	(74,801)	24,998	XXX	L.....
862121 10 0	STORE CAPITAL CORPORATION.....		03/12/2018	EVERCORE ISI NA ALGO 226.....	1,890.000	46,865	XXX	42,431	49,216	(6,785)	0	0	(6,785)	0	42,431	0	4,435	4,435	586	XXX	L.....
866674 10 4	SUN COMMUNITIES INC.....		02/26/2018	BARCLAYS CAP INC. NA CASH.....	834.000	74,131	XXX	77,379	77,379	0	0	0	0	77,379	0	(3,247)	(3,247)	559	XXX	L.....	
867892 10 1	SUNSTONE HOTEL INVESTORS INC.....		01/29/2018	VARIOUS.....	47,413.000	790,963	XXX	783,660	754,148	(202)	0	0	(202)	0	783,660	0	7,302	7,302	26,461	XXX	L.....
87266J 10 4	TPI COMPOSITES INC.....		03/28/2018	CITIGROUP GLOBAL MKTS.....	4,985.000	112,513	XXX	103,239	0	0	0	0	0	103,239	0	9,273	9,273	0	XXX	L.....	
875465 10 6	TANGER FACTORY OUTLET CENTERS.....		03/09/2018	VARIOUS.....	31,200.000	672,596	XXX	807,781	0	0	0	0	0	807,781	0	(135,185)	(135,185)	10,686	XXX	L.....	
876664 10 3	TAUBMAN CENTERS INC.....		02/26/2018	VARIOUS.....	4,587.000	281,315	XXX	258,799	300,127	(41,329)	0	0	(41,329)	0	258,799	0	22,516	22,516	0	XXX	L.....
92276F 10 0	VENTAS INC.....		03/12/2018	VARIOUS.....	9,341.000	468,437	XXX	560,553	560,553	0	0	0	0	560,553	0	(92,117)	(92,117)	7,379	XXX	L.....	
92339V 10 0	VEREIT INC.....		02/06/2018	VARIOUS.....	191,608.000	1,403,321	XXX	1,484,773	1,492,626	(7,854)	0	0	(7,854)	0	1,484,773	0	(81,452)	(81,452)	26,346	XXX	L.....
929042 10 9	VORNADO REALTY TRUST.....		03/20/2018	VARIOUS.....	21,526.000	1,498,887	XXX	1,512,620	1,682,903	(170,283)	0	0	(170,283)	0	1,512,620	0	(13,733)	(13,733)	8,378	XXX	L.....
95040Q 10 4	WELLTOWER INC.....		03/12/2018	VARIOUS.....	22,076.000	1,322,898	XXX	1,407,787	1,407,787	0	0	0	0	1,407,787	0	(84,889)	(84,889)	1,600	XXX	L.....	
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....				18,116,546	181,116,546	XXX	18,958,320	17,966,559	(608,903)	0	0	(608,903)	0	18,958,320	0	(841,774)	(841,774)	193,695	XXX	XXX
9799997.	Total - Common Stocks - Part 4.....				18,116,546	181,116,546	XXX	18,958,320	17,966,559	(608,903)	0	0	(608,903)	0	18,958,320	0	(841,774)	(841,774)	193,695	XXX	XXX
9799999.	Total - Common Stocks.....				18,116,546	181,116,546	XXX	18,958,320	17,966,559	(608,903)	0	0	(608,903)	0	18,958,320	0	(841,774)	(841,774)	193,695	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....				18,116,546	181,116,546	XXX	18,958,320	17,966,559	(608,903)	0	0	(608,903)	0	18,958,320	0	(841,774)	(841,774)	193,695	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....				459,463,807	4,594,638,070	XXX	462,572,170	457,203,150	(607,170)	329,820	0	(277,350)	(10,666)	458,515,798	15,410	(149,658)	(134,248)	6,284,131	XXX	XXX

QE05.12

(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	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
U.S. Government - Issuer Obligations						
	REPO - DEUTSCHE A TREASURY.....		1.....	.....50,285,009	.....50,285,009	04/02/2018.....
	REPO - HSBC A TREASURY.....		1.....	.....50,285,009	.....50,285,009	04/02/2018.....
	REPO - MIZUHO A TREASURY.....		1.....	.....27,679,612	.....27,679,612	04/02/2018.....
	REPO - TD A TREASURY.....		1.....	.....22,967,037	.....22,967,037	04/02/2018.....
0199999	U.S. Government - Issuer Obligations.....			.....151,216,667	.....151,216,667	XXX
0599999	Total - U.S. Government.....			.....151,216,667	.....151,216,667	XXX
6199999	Total - Issuer Obligations.....			.....151,216,667	.....151,216,667	XXX
6699999	Subtotal - Bonds.....			.....151,216,667	.....151,216,667	XXX
9999999	Totals.....			.....151,216,667	.....151,216,667	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....26,103,346 Book/Adjusted Carrying Value \$.....26,103,346
- Average balance for the year: Fair Value \$.....115,270,094 Book/Adjusted Carrying Value \$.....115,270,094
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....151,216,667 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 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
American Business Bank.....	Los Angeles,CA.....	.....0.000	.....0	.....0	.....330,644	.....529,030	.....372,672	XXX
Johnson Bank.....	Racine,WI.....	.....0.000	.....0	.....0	.....37,131	.....284,594	.....295,719	XXX
JP Morgan Chase Bank, N.A.....	San Antonio,TX.....	.....0.000	.....0	.....0	.....2,193,244	.....1,309,689	.....813,353	XXX
Hinsdale Bank & Trust.....	Hinsdale, IL.....	.....0.000	.....0	.....0	.....386,811	.....47,451	.....296,032	XXX
Midfirst Bank.....	Denver,CO.....	.....0.000	.....0	.....0	.....563,172	.....1,042,310	.....363,735	XXX
Suntrust Bank.....	Nashville, TN.....	.....0.000	.....0	.....0	.....946,327	.....398,196	.....540,301	XXX
US Bank.....	St. Paul,MN.....	.....0.000	.....0	.....0	.....2,682,720	.....2,446,548	.....3,160,435	XXX
Wells Fargo.....	San Francisco,CA.....	.....0.000	.....0	.....0	.....2,148,260	.....2,672,250	.....2,458,501	XXX
Wells Fargo.....	Portland, OR.....	.....0.000	.....0	.....0	.....34,670	.....316,982	.....59,207	XXX
Commerce Bank.....	Kansas City, MO.....	.....0.000	.....0	.....0	.....553,078	.....606,802	.....427,261	XXX
CIBC Mellon.....	Toronto,ON.....	.....0.000	.....0	.....0	.....192,000	.....415,700	.....2,560,250	XXX
Citibank, N.A.....	New Castle,DE.....	.....0.000	.....0	.....0	.....264,931	.....5,374,463	.....56,915	XXX
First National Bank of Anchorage.....	Anchorage,AK.....	.....0.000	.....0	.....0	.....10,000	.....10,000	.....10,000	XXX
JP Morgan Chase Bank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....737,075	.....994,381	.....811,384	XXX
Royal Bank of Canada.....	Toronto,ON.....	.....0.000	.....0	.....0	.....11,151,708	.....12,463,830	.....17,236,623	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....22,231,770	.....28,912,226	.....29,462,388	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....22,231,770	.....28,912,226	.....29,462,388	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....22,231,770	.....28,912,226	.....29,462,388	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	LEHMAN BROTHERS HOLDINGS.....		02/01/2010.....	3.950	11/10/2009.....	0	0	7,128
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					0	0	7,128
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					0	0	7,128
Total Bonds								
7799999	Subtotals - Issuer Obligations.....					0	0	7,128
8399999	Subtotals - Bonds.....					0	0	7,128
8899999	Total - Cash Equivalents.....					0	0	7,128

QE13



SUPPLEMENT "A" TO SCHEDULE T

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

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(434)	0	0	26,251
2. Alaska.....AK	0	0	0	0	8	0	0	273
3. Arizona.....AZ	0	0	0	0	(1,005)	0	0	59,026
4. Arkansas.....AR	0	0	0	0	(1,287)	0	0	49,067
5. California.....CA	0	0	0	0	(1,101)	517,935	0	48,041
6. Colorado.....CO	0	0	0	0	(775)	0	0	33,630
7. Connecticut.....CT	0	0	0	0	(668)	0	0	19,233
8. Delaware.....DE	0	0	0	0	(356)	0	0	1,963
9. District of Columbia.....DC	0	0	0	0	(1,859)	0	0	68,844
10. Florida.....FL	0	0	0	0	1,668	0	0	76,708
11. Georgia.....GA	0	0	0	0	(943)	0	0	83,660
12. Hawaii.....HI	0	0	0	0	(66)	0	0	3,360
13. Idaho.....ID	0	0	0	0	(10)	0	0	112
14. Illinois.....IL	0	0	55,891	0	(1,025)	132,074	1	104,936
15. Indiana.....IN	0	0	0	0	(593)	0	0	(6,524)
16. Iowa.....IA	0	0	0	0	(1,660)	0	0	72,894
17. Kansas.....KS	0	0	0	0	(440)	0	0	5,945
18. Kentucky.....KY	0	0	0	0	(119)	0	0	20,341
19. Louisiana.....LA	0	0	0	0	(953)	0	0	58,135
20. Maine.....ME	0	0	0	0	(390)	0	0	13,842
21. Maryland.....MD	0	0	0	0	(50)	0	0	(1,091)
22. Massachusetts.....MA	0	0	0	0	(387)	0	0	47,589
23. Michigan.....MI	0	0	0	0	242	0	0	22,050
24. Minnesota.....MN	0	0	0	0	(3,027)	0	0	45,136
25. Mississippi.....MS	0	0	0	0	(1,385)	0	0	61,094
26. Missouri.....MO	0	0	0	0	(886)	0	0	35,108
27. Montana.....MT	0	0	0	0	120	50,000	1	18,620
28. Nebraska.....NE	0	0	0	0	(534)	0	0	22,776
29. Nevada.....NV	0	0	0	0	(302)	0	0	11,849
30. New Hampshire.....NH	0	0	0	0	(85)	0	0	3,677
31. New Jersey.....NJ	0	0	0	0	(191)	0	0	16,320
32. New Mexico.....NM	0	0	0	0	(22)	0	0	(1,246)
33. New York.....NY	0	0	(1)	0	(1,721)	6,766,160	0	11,898
34. North Carolina.....NC	0	0	0	0	(1,308)	0	0	67,397
35. North Dakota.....ND	0	0	0	0	(265)	0	0	16,227
36. Ohio.....OH	0	0	0	0	374	0	0	51,387
37. Oklahoma.....OK	0	0	0	0	(3)	0	0	2,114
38. Oregon.....OR	0	0	0	0	(40)	0	0	2,517
39. Pennsylvania.....PA	0	0	0	0	(652)	50,002	2	23,781
40. Rhode Island.....RI	0	0	0	0	(25)	0	0	3,237
41. South Carolina.....SC	0	0	0	0	93	0	0	21,111
42. South Dakota.....SD	0	0	0	0	(429)	0	0	13,521
43. Tennessee.....TN	0	0	0	0	686	0	0	45,222
44. Texas.....TX	0	0	0	0	(2,169)	0	0	72,802
45. Utah.....UT	0	0	0	0	(773)	0	0	54,895
46. Vermont.....VT	0	0	0	0	(27)	0	0	596
47. Virginia.....VA	0	0	0	0	(2,235)	0	0	82,302
48. Washington.....WA	0	0	0	0	107	0	0	13,782
49. West Virginia.....WV	0	0	0	0	1,712	0	0	136,544
50. Wisconsin.....WI	0	0	0	0	(2,431)	250,000	1	11,891
51. Wyoming.....WY	0	0	0	0	(27)	0	0	1,437
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	49,951	50,000	1	2,784
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	26,175
58. Aggregate Other Alien.....OT	0	0	0	0	(5)	0	0	65
59. Totals.....	0	0	55,890	0	22,301	7,816,171	6	1,683,305

DETAILS OF WRITE-INS

58001. GBR United Kingdom.....	0	0	0	0	0	0	0	53
58002. Other Alien Combined.....	0	0	0	0	(5)	0	0	12
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	(5)	0	0	65



SUPPLEMENT "A" TO SCHEDULE T

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

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

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(645)	0	0	39,044
2. Alaska.....AK	0	0	0	0	24	0	0	856
3. Arizona.....AZ	0	0	0	0	(690)	0	0	40,547
4. Arkansas.....AR	0	0	0	0	(887)	0	0	33,849
5. California.....CA	0	0	0	0	(3,211)	0	0	140,142
6. Colorado.....CO	0	0	0	0	(1,509)	0	0	65,483
7. Connecticut.....CT	0	0	0	0	(3,469)	0	0	99,937
8. Delaware.....DE	0	0	0	0	(1,794)	0	0	9,879
9. District of Columbia.....DC	0	0	0	0	(1,574)	0	0	58,293
10. Florida.....FL	0	0	0	0	4,267	0	0	196,253
11. Georgia.....GA	0	0	0	0	(1,938)	0	0	171,952
12. Hawaii.....HI	0	0	0	0	(37)	0	0	1,891
13. Idaho.....ID	0	0	0	0	(0)	0	0	2
14. Illinois.....IL	0	0	0	0	(1,899)	150,000	1	194,478
15. Indiana.....IN	0	0	0	0	(330)	0	0	(3,629)
16. Iowa.....IA	0	0	0	0	(494)	0	0	21,695
17. Kansas.....KS	0	0	0	0	(661)	0	0	8,928
18. Kentucky.....KY	0	0	0	0	(90)	0	0	15,382
19. Louisiana.....LA	0	0	0	0	(617)	0	0	37,598
20. Maine.....ME	0	0	0	0	(547)	0	0	19,404
21. Maryland.....MD	0	0	0	0	(238)	0	0	(5,237)
22. Massachusetts.....MA	0	0	0	0	(135)	0	0	16,665
23. Michigan.....MI	0	0	0	0	352	0	0	32,011
24. Minnesota.....MN	0	0	0	0	(2,597)	0	0	38,733
25. Mississippi.....MS	0	0	0	0	(239)	0	0	10,548
26. Missouri.....MO	0	0	0	0	(254)	0	0	10,047
27. Montana.....MT	0	0	0	0	120	0	0	18,577
28. Nebraska.....NE	0	0	0	0	(597)	0	0	25,463
29. Nevada.....NV	0	0	0	0	(316)	0	0	12,365
30. New Hampshire.....NH	0	0	0	0	(265)	0	0	11,520
31. New Jersey.....NJ	0	0	0	0	(267)	0	0	22,816
32. New Mexico.....NM	0	0	0	0	(297)	0	0	(16,936)
33. New York.....NY	0	0	0	0	(130)	0	0	40,504
34. North Carolina.....NC	0	0	0	0	(2,612)	0	0	134,572
35. North Dakota.....ND	0	0	0	0	(202)	0	0	12,364
36. Ohio.....OH	0	0	0	0	324	0	0	44,463
37. Oklahoma.....OK	0	0	0	0	(19)	0	0	12,206
38. Oregon.....OR	0	0	0	0	(256)	0	0	16,257
39. Pennsylvania.....PA	0	0	0	0	(2,059)	0	0	75,045
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	201	0	0	45,622
42. South Dakota.....SD	0	0	0	0	(330)	0	0	10,401
43. Tennessee.....TN	0	0	0	0	1,727	0	0	113,829
44. Texas.....TX	0	0	0	0	(2,224)	0	0	74,622
45. Utah.....UT	0	0	0	0	(339)	0	0	24,065
46. Vermont.....VT	0	0	0	0	(139)	0	0	3,086
47. Virginia.....VA	0	0	0	0	(555)	0	0	20,455
48. Washington.....WA	0	0	0	0	478	0	0	61,566
49. West Virginia.....WV	0	0	0	0	594	0	0	47,345
50. Wisconsin.....WI	0	0	0	0	(1,014)	0	0	4,961
51. Wyoming.....WY	0	0	0	0	(34)	0	0	1,836
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	(197)	0	0	11,283
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	91,391
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(27,622)	150,000	1	2,174,425

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



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

SUPPLEMENT "A" TO SCHEDULE T
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		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(43)	0	0	2,588
2. Alaska.....AK	0	0	0	0	22	0	0	763
3. Arizona.....AZ	0	0	0	0	(45)	0	0	2,640
4. Arkansas.....AR	0	0	0	0	(215)	0	0	8,194
5. California.....CA	0	0	0	0	(325)	0	0	14,188
6. Colorado.....CO	0	0	0	0	(275)	0	0	11,929
7. Connecticut.....CT	0	0	0	0	(83)	0	0	2,388
8. Delaware.....DE	0	0	0	0	(54)	0	0	295
9. District of Columbia.....DC	0	0	0	0	(25)	0	0	923
10. Florida.....FL	0	0	0	0	657	0	0	30,218
11. Georgia.....GA	0	0	0	0	(65)	0	0	5,723
12. Hawaii.....HI	0	0	0	0	(14)	0	0	734
13. Idaho.....ID	0	0	0	0	(62)	0	0	691
14. Illinois.....IL	0	0	0	0	(43)	0	0	4,399
15. Indiana.....IN	0	0	0	0	(67)	0	0	(734)
16. Iowa.....IA	0	0	0	0	(188)	0	0	8,244
17. Kansas.....KS	0	0	0	0	(392)	0	0	5,297
18. Kentucky.....KY	0	0	0	0	(25)	0	0	4,245
19. Louisiana.....LA	0	0	0	0	(112)	0	0	6,846
20. Maine.....ME	0	0	0	0	(71)	0	0	2,517
21. Maryland.....MD	0	0	0	0	(51)	0	0	(1,127)
22. Massachusetts.....MA	0	0	0	0	(68)	0	0	8,332
23. Michigan.....MI	0	0	0	0	55	0	0	5,015
24. Minnesota.....MN	0	0	0	0	(436)	0	0	6,508
25. Mississippi.....MS	0	0	0	0	(44)	0	0	1,947
26. Missouri.....MO	0	0	0	0	(94)	0	0	3,713
27. Montana.....MT	0	0	0	0	19	0	0	2,911
28. Nebraska.....NE	0	0	0	0	(117)	0	0	4,990
29. Nevada.....NV	0	0	0	0	(47)	0	0	1,832
30. New Hampshire.....NH	0	0	0	0	(19)	0	0	826
31. New Jersey.....NJ	0	0	0	0	(97)	0	0	8,268
32. New Mexico.....NM	0	0	0	0	(23)	0	0	(1,306)
33. New York.....NY	0	0	0	0	(96)	1,550,000	4	29,919
34. North Carolina.....NC	0	0	0	0	(168)	0	0	8,646
35. North Dakota.....ND	0	0	0	0	(10)	0	0	594
36. Ohio.....OH	0	0	0	0	31	0	0	4,219
37. Oklahoma.....OK	0	0	0	0	(9)	0	0	5,523
38. Oregon.....OR	0	0	0	0	(12)	0	0	763
39. Pennsylvania.....PA	0	0	0	0	(206)	50,000	1	7,516
40. Rhode Island.....RI	0	0	0	0	(4)	0	0	581
41. South Carolina.....SC	0	0	0	0	9	0	0	2,125
42. South Dakota.....SD	0	0	0	0	(67)	0	0	2,108
43. Tennessee.....TN	0	0	0	0	63	0	0	4,127
44. Texas.....TX	0	0	0	0	(613)	0	0	20,567
45. Utah.....UT	0	0	0	0	(43)	0	0	3,083
46. Vermont.....VT	0	0	0	0	(26)	0	0	568
47. Virginia.....VA	0	0	0	0	(235)	0	0	8,663
48. Washington.....WA	0	0	0	0	25	0	0	3,219
49. West Virginia.....WV	0	0	0	0	28	0	0	2,273
50. Wisconsin.....WI	0	0	0	0	(122)	0	0	595
51. Wyoming.....WY	0	0	0	0	(11)	0	0	609
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	(1)	0	0	30
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	197,423
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(3,812)	1,600,000	5	457,147

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



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

SUPPLEMENT "A" TO SCHEDULE T
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(100)	0	0	6,064
2. Alaska.....AK	0	0	0	0	4	0	0	132
3. Arizona.....AZ	0	0	0	0	(57)	0	0	3,379
4. Arkansas.....AR	0	0	0	0	(169)	0	0	6,438
5. California.....CA	0	0	0	0	(1,067)	0	0	46,548
6. Colorado.....CO	0	0	0	0	(365)	0	0	15,863
7. Connecticut.....CT	0	0	235,000	0	(144)	0	1	4,148
8. Delaware.....DE	0	0	0	0	(126)	0	0	693
9. District of Columbia.....DC	0	0	0	0	(103)	0	0	3,825
10. Florida.....FL	0	0	0	0	628	0	0	28,890
11. Georgia.....GA	0	0	0	0	(126)	0	0	11,173
12. Hawaii.....HI	0	0	0	0	(3)	0	0	135
13. Idaho.....ID	0	0	0	0	(96)	0	0	1,067
14. Illinois.....IL	0	0	0	0	(101)	0	0	10,368
15. Indiana.....IN	0	0	0	0	(180)	0	0	(1,982)
16. Iowa.....IA	0	0	0	0	(128)	0	0	5,641
17. Kansas.....KS	0	0	0	0	(219)	0	0	2,961
18. Kentucky.....KY	0	0	0	0	(12)	0	0	2,059
19. Louisiana.....LA	0	0	0	0	(100)	0	0	6,085
20. Maine.....ME	0	0	0	0	(136)	0	0	4,831
21. Maryland.....MD	0	0	0	0	(71)	0	0	(1,559)
22. Massachusetts.....MA	0	0	0	0	(108)	0	0	13,315
23. Michigan.....MI	0	0	0	0	106	0	0	9,617
24. Minnesota.....MN	0	0	0	0	(978)	0	0	14,590
25. Mississippi.....MS	0	0	0	0	(171)	0	0	7,546
26. Missouri.....MO	0	0	0	0	(145)	0	0	5,733
27. Montana.....MT	0	0	0	0	17	0	0	2,697
28. Nebraska.....NE	0	0	0	0	(252)	0	0	10,748
29. Nevada.....NV	0	0	0	0	(66)	0	0	2,576
30. New Hampshire.....NH	0	0	0	0	(19)	0	0	843
31. New Jersey.....NJ	0	0	0	0	(73)	1,000,000	1	6,281
32. New Mexico.....NM	0	0	0	0	(11)	0	0	(603)
33. New York.....NY	0	0	0	0	(17)	0	0	5,161
34. North Carolina.....NC	0	0	0	0	(215)	0	0	11,085
35. North Dakota.....ND	0	0	0	0	(9)	0	0	535
36. Ohio.....OH	0	0	0	0	59	0	0	8,114
37. Oklahoma.....OK	0	0	0	0	(4)	0	0	2,887
38. Oregon.....OR	0	0	0	0	(17)	0	0	1,093
39. Pennsylvania.....PA	0	0	0	0	(160)	0	0	5,833
40. Rhode Island.....RI	0	0	0	0	(12)	0	0	1,613
41. South Carolina.....SC	0	0	0	0	9	0	0	1,984
42. South Dakota.....SD	0	0	0	0	(66)	0	0	2,080
43. Tennessee.....TN	0	0	0	0	133	0	0	8,769
44. Texas.....TX	0	0	0	0	(418)	0	0	14,014
45. Utah.....UT	0	0	0	0	(51)	0	0	3,597
46. Vermont.....VT	0	0	0	0	(23)	0	0	520
47. Virginia.....VA	0	0	0	0	(242)	0	0	8,904
48. Washington.....WA	0	0	0	0	31	0	0	3,961
49. West Virginia.....WV	0	0	0	0	40	0	0	3,219
50. Wisconsin.....WI	0	0	0	0	(232)	0	0	1,133
51. Wyoming.....WY	0	0	0	0	(8)	0	0	407
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	(12)	500,000	2	711
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	128,657
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	235,000	0	(5,585)	1,500,000	4	444,380

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

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2018

NAIC Group Code.....3548

NAIC Company Code.....24767

Company Name: ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....366,591	.....306,489	.....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 [] No [X]
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? Yes [] No []
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:
 - 2.31 Amount quantified: \$.....0
 - 2.32 Amount estimated using reasonable assumptions: \$.....0
- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: \$.....0